

On a class of algebraic solutions to Painlevé VI equation, its determinant formula and coalescence cascade

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Abstract

A determinant formula for a class of algebraic solutions to Painlevé VI equation (P_{VI}) is presented. This expression is regarded as a special case of the universal characters. The entries of the determinant are given by the Jacobi polynomials. Degeneration to the rational solutions of P_V and P_{III} is discussed by applying the coalescence procedure. Relationship between Umemura polynomials associated with P_{VI} and our formula is also discussed.

1 Introduction

Enlarging the work by Yablonskii and Vorob'ev for P_{II} [29] and Okamoto for P_{IV} [23], Umemura has introduced a class of special polynomials associated with the algebraic solutions of each Painlevé equation P_{III} , P_V and P_{VI} [28]. These polynomials are generated by Toda equation that arises from Bäcklund transformations of each Painlevé equation. It is also known that the coefficients of the polynomials admit mysterious combinatorial properties [14, 27].

It is remarkable that some of such polynomials are expressed as a specialization of the Schur functions. Yablonskii-Vorob'ev polynomials are expressible by 2-reduced Schur functions, and Okamoto polynomials by 3-reduced Schur functions [6, 7, 15]. It is now recognized that these structures reflect the affine Weyl group symmetry as groups of the Bäcklund transformations [30]. The determinant formulas of Jacobi-Trudi type for Umemura polynomials of P_{III} and P_V resemble each other. In both cases, they are expressed by 2-reduced Schur functions and entries of the determinant are given by the Laguerre polynomials [4, 16].

Furthermore, in a recent work, it has been revealed that the whole families of the characteristic polynomials for the rational solutions of P_V , which include Umemura polynomials for P_V as a special case, admit more general structures [12]. Namely, they are expressed in terms of the universal characters that are a generalization of the Schur functions. The latter are the characters of the irreducible polynomial representations of $GL(n)$, while the former are introduced to describe the irreducible rational representations [11].

What kind of determinant structures do Umemura polynomials for P_{VI} admit? Recently, Kirillov and Taneda have introduced a generalization of Umemura polynomials for P_{VI} in the context of combinatorics and shown that their polynomials degenerate to the special polynomials for P_V in some limit [8, 9, 10]. This result suggests that the special polynomials associated with the algebraic solutions of P_{VI} are also expressible by the universal characters.

In this paper, we consider P_{VI}

$$\begin{aligned} \frac{d^2 y}{dt^2} = & \frac{1}{2} \left(\frac{1}{y} + \frac{1}{y-1} + \frac{1}{y-t} \right) \left(\frac{dy}{dt} \right)^2 - \left(\frac{1}{t} + \frac{1}{t-1} + \frac{1}{y-t} \right) \frac{dy}{dt} \\ & + \frac{y(y-1)(y-t)}{2t^2(t-1)^2} \left[\kappa_\infty^2 - \kappa_0^2 \frac{t}{y^2} + \kappa_1^2 \frac{t-1}{(y-1)^2} + (1-\theta^2) \frac{t(t-1)}{(y-t)^2} \right], \end{aligned} \quad (1.1)$$

where κ_∞ , κ_0 , κ_1 and θ are parameters. As is well known [21], P_{VI} (1.1) is equivalent to the Hamilton system

$$S_{VI} : \quad q' = \frac{\partial H}{\partial p}, \quad p' = -\frac{\partial H}{\partial q}, \quad ' = t(t-1) \frac{d}{dt}, \quad (1.2)$$

with the Hamiltonian

$$H = q(q-1)(q-t)p^2 - [\kappa_0(q-1)(q-t) + \kappa_1 q(q-t) + (\theta-1)q(q-1)]p + \kappa(q-t),$$

$$\kappa = \frac{1}{4}(\kappa_0 + \kappa_1 + \theta - 1)^2 - \frac{1}{4}\kappa_\infty^2. \quad (1.3)$$

In fact, the equation for $y = q$ is nothing but P_{VI} (1.1).

The aim of this paper is to investigate a class of algebraic solutions to P_{VI} (or S_{VI}) that originate from the fixed points of the Bäcklund transformations corresponding Dynkin automorphisms and to present its explicit determinant formula.

Let us remark on the terminology of “algebraic solutions”. P_{VI} admits the several classes of algebraic solutions [26, 2, 13, 1], and the classification has not established. In this paper, if we do not comment especially, we use “algebraic solutions” in the above restricted sense.

This paper is organized as follows. In Section 2, we present a determinant formula for the algebraic solutions of P_{VI} (or S_{VI}). This expression is also a specialization of the universal characters and the entries of the determinant are given by the Jacobi polynomials. The symmetry of P_{VI} is described by the affine Weyl group of type $D_4^{(1)}$. We give a symmetric description of Bäcklund transformations of P_{VI} and derive several sets of bilinear equations for the τ -functions in Section 3. In Section 4, we construct a family of algebraic solutions of P_{VI} . Proof of our result is given in Section 5. As is well known, P_{VI} degenerates to P_V, \dots, P_I by successive limiting procedures [25, 3]. In Section 6, we show that the algebraic solutions of P_{VI} degenerate to the rational solutions of P_V and P_{III} with preserving the determinant structures. Section 7 is devoted to discuss the relationship to the original Umemura polynomials for P_{VI} .

2 A determinant formula

Definition 2.1 Let $p_k = p_k^{(c,d)}(x)$ and $q_k = q_k^{(c,d)}(x)$, $k \in \mathbb{Z}$, be two sets of polynomials defined by

$$\sum_{k=0}^{\infty} p_k^{(c,d)}(x) \lambda^k = G(x; c, d; \lambda), \quad p_k^{(c,d)}(x) = 0 \text{ for } k < 0, \quad (2.1)$$

$$q_k^{(c,d)}(x) = p_k^{(c,d)}(x^{-1}),$$

respectively, where the generating function $G(x; c, d; \lambda)$ is given by

$$G(x; c, d; \lambda) = (1 - \lambda)^{c-d} (1 + x\lambda)^{-c}. \quad (2.2)$$

For $m, n \in \mathbb{Z}_{\geq 0}$, we define a family of polynomials $R_{m,n} = R_{m,n}(x; c, d)$ by

$$R_{m,n}(x; c, d) = \begin{vmatrix} q_1 & q_0 & \cdots & q_{-m+2} & q_{-m+1} & \cdots & q_{-m-n+3} & q_{-m-n+2} \\ q_3 & q_2 & \cdots & q_{-m+4} & q_{-m+3} & \cdots & q_{-m-n+5} & q_{-m-n+4} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots \\ q_{2m-1} & q_{2m-2} & \cdots & q_m & q_{m-1} & \cdots & q_{m-n+1} & q_{m-n} \\ p_{n-m} & p_{n-m+1} & \cdots & p_{n-1} & p_n & \cdots & p_{2n-2} & p_{2n-1} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots \\ p_{-n-m+4} & p_{-n-m+5} & \cdots & p_{-n+3} & p_{-n+4} & \cdots & p_2 & p_3 \\ p_{-n-m+2} & p_{-n-m+3} & \cdots & p_{-n+1} & p_{-n+2} & \cdots & p_0 & p_1 \end{vmatrix}. \quad (2.3)$$

For $m, n \in \mathbb{Z}_{< 0}$, $R_{m,n}$ are defined through

$$R_{m,n} = (-1)^{m(m+1)/2} R_{-m-1,n}, \quad R_{m,n} = (-1)^{n(n+1)/2} R_{m,-n-1}. \quad (2.4)$$

Theorem 2.2 *We set*

$$R_{m,n}(x; c, d) = S_{m,n}(x; a, b), \quad (2.5)$$

with

$$c = a + b + n - \frac{1}{2}, \quad d = 2b - m + n. \quad (2.6)$$

Then, for the parameters

$$\kappa_\infty = b, \quad \kappa_0 = b - m + n, \quad \kappa_1 = a + m + n, \quad \theta = a, \quad (2.7)$$

we have a family of algebraic solutions of the Hamilton system S_{VI} ,

$$\begin{aligned} q &= x \frac{S_{m,n-1}(x; a+1, b) S_{m-1,n}(x; a+1, b)}{S_{m-1,n}(x; a+1, b-1) S_{m,n-1}(x; a+1, b+1)}, \\ p &= \frac{1}{2} \left(a + b + n - \frac{1}{2} \right) x^{-1} \frac{S_{m-1,n}(x; a+1, b-1) S_{m,n-1}(x; a+1, b+1) S_{m,n-1}(x; a, b)}{S_{m,n}(x; a, b) S_{m-1,n-1}(x; a+1, b) S_{m,n-1}(x; a+1, b)}, \end{aligned} \quad (2.8)$$

with $x^2 = t$.

This Theorem means that a class of algebraic solutions of P_{VI} is expressed in terms of the universal characters [11], which also appear in the expression of the rational solutions of P_V [12]. Note that the entries p_k and q_k are essentially the Jacobi polynomials, namely,

$$p_k^{(c,d)}(x) = P_k^{(d-1, c-d-k)}(-1-2x). \quad (2.9)$$

Applying some Bäcklund transformations, which can include outer transformations given in (7.14), to the above solutions, we can get other families of algebraic solutions of P_{VI} . Some examples are presented in Corollary 6.2 and 6.8, so we omit detail here.

3 A symmetric description of Painlevé VI equation

Noumi and Yamada have introduced the symmetric form of Painlevé equations [17, 18, 15]. This formulation provides us with a clear description of symmetry structures of Bäcklund transformations and a systematic tool to construct special solutions.

In this section, we present a symmetric description for the Bäcklund transformations of P_{VI} [19, 20]. After introducing the τ -functions via Hamiltonians, we derive several sets of bilinear equations.

3.1 Bäcklund transformations of P_{VI}

We set

$$f_0 = q - t, \quad f_3 = q - 1, \quad f_4 = q, \quad f_2 = p, \quad (3.1)$$

and

$$\alpha_0 = \theta, \quad \alpha_1 = \kappa_\infty, \quad \alpha_3 = \kappa_1, \quad \alpha_4 = \kappa_0. \quad (3.2)$$

Then, the Hamiltonian (1.3) is written as

$$H = f_2^2 f_0 f_3 f_4 - [(\alpha_0 - 1) f_3 f_4 + \alpha_3 f_0 f_4 + \alpha_4 f_0 f_3] f_2 + \alpha_2 (\alpha_1 + \alpha_2) f_0, \quad (3.3)$$

with

$$\alpha_0 + \alpha_1 + 2\alpha_2 + \alpha_3 + \alpha_4 = 1, \quad (3.4)$$

and the Hamilton equation (1.2) is written down as

$$\begin{aligned} f_4' &= 2f_2 f_0 f_3 f_4 - (\alpha_0 - 1) f_3 f_4 - \alpha_3 f_0 f_4 - \alpha_4 f_0 f_3, \\ f_2' &= -(f_0 f_3 + f_0 f_4 + f_3 f_4) f_2^2 \\ &\quad + [(\alpha_0 - 1)(f_3 + f_4) + \alpha_3(f_0 + f_4) + \alpha_4(f_0 + f_3)] f_2 - \alpha_2 (\alpha_1 + \alpha_2). \end{aligned} \quad (3.5)$$

The Bäcklund transformations of P_{VI} are described as follows [5, 19],

$$s_i(\alpha_j) = \alpha_j - a_{ij}\alpha_i, \quad (i, j = 0, 1, 2, 3, 4) \quad (3.6)$$

$$s_2(f_i) = f_i + \frac{\alpha_2}{f_2}, \quad s_i(f_2) = f_2 - \frac{\alpha_i}{f_i}, \quad (i = 0, 3, 4) \quad (3.7)$$

$$\begin{aligned} s_5 : \quad & \alpha_0 \leftrightarrow \alpha_1, \quad \alpha_3 \leftrightarrow \alpha_4, \\ & f_2 \rightarrow -\frac{f_0(f_2f_0 + \alpha_2)}{t(t-1)}, \quad f_0 \rightarrow \frac{t(t-1)}{f_0}, \quad f_3 \rightarrow (t-1)\frac{f_4}{f_0}, \quad f_4 \rightarrow t\frac{f_3}{f_0}, \end{aligned} \quad (3.8)$$

$$\begin{aligned} s_6 : \quad & \alpha_0 \leftrightarrow \alpha_3, \quad \alpha_1 \leftrightarrow \alpha_4, \\ & f_2 \rightarrow -\frac{f_4(f_4f_2 + \alpha_2)}{t}, \quad f_0 \rightarrow -t\frac{f_3}{f_4}, \quad f_3 \rightarrow -\frac{f_0}{f_4}, \quad f_4 \rightarrow \frac{t}{f_4}, \end{aligned} \quad (3.9)$$

$$\begin{aligned} s_7 : \quad & \alpha_0 \leftrightarrow \alpha_4, \quad \alpha_1 \leftrightarrow \alpha_3, \\ & f_2 \rightarrow \frac{f_3(f_3f_2 + \alpha_2)}{t-1}, \quad f_0 \rightarrow -(t-1)\frac{f_4}{f_3}, \quad f_3 \rightarrow -\frac{t-1}{f_3}, \quad f_4 \rightarrow \frac{f_0}{f_3}, \end{aligned} \quad (3.10)$$

where $A = (a_{ij})_{i,j=0}^4$ is the Cartan matrix of type $D_4^{(1)}$:

$$a_{ii} = 2 \quad (i = 0, 1, 2, 3, 4), \quad a_{2j} = a_{j2} = -1, \quad (j = 0, 1, 3, 4), \quad a_{ij} = 0 \quad (\text{otherwise}). \quad (3.11)$$

These transformations commute with the derivation $'$, and satisfy the following relations

$$\begin{aligned} s_i^2 &= 1 \quad (i = 0, \dots, 7), \quad s_i s_2 s_i = s_2 s_i s_2 \quad (i = 0, 1, 3, 4), \\ s_5 s_{\{0,1,2,3,4\}} &= s_{\{1,0,2,4,3\}} s_5, \quad s_6 s_{\{0,1,2,3,4\}} = s_{\{3,4,2,0,1\}} s_6, \quad s_7 s_{\{0,1,2,3,4\}} = s_{\{4,3,2,1,0\}} s_7, \\ s_5 s_6 &= s_6 s_5, \quad s_5 s_7 = s_7 s_5, \quad s_6 s_7 = s_7 s_6. \end{aligned} \quad (3.12)$$

This means that transformations s_i ($i = 0, \dots, 4$) generate the affine Weyl group $W(D_4^{(1)})$, and s_i ($i = 0, \dots, 7$) generate its extension including the Dynkin diagram automorphisms.

3.2 The τ -functions and bilinear equations

We add a correction term to the Hamiltonian (3.3) as follows,

$$H_0 = H + \frac{t}{4} [1 + 4\alpha_1\alpha_2 + 4\alpha_2^2 - (\alpha_3 + \alpha_4)^2] + \frac{1}{4} [(\alpha_1 + \alpha_4)^2 + (\alpha_3 + \alpha_4)^2 + 4\alpha_2\alpha_4]. \quad (3.13)$$

This modification gives a simpler behavior of the Hamiltonian with respect to the Bäcklund transformations. From the corrected Hamiltonian (3.13), we introduce a family of Hamiltonians h_i ($i = 0, 1, 2, 3, 4$) as

$$h_0 = H_0 + \frac{t}{4}, \quad h_1 = s_5(H_0) - \frac{t-1}{4}, \quad h_3 = s_6(H_0) + \frac{1}{4}, \quad h_4 = s_7(H_0), \quad h_2 = h_1 + s_1(h_1). \quad (3.14)$$

Then, we have

$$s_i(h_j) = h_j, \quad (i \neq j, \quad i, j = 0, 1, 2, 3, 4), \quad (3.15)$$

$$\begin{aligned} s_0(h_0) &= h_0 - \alpha_0(t-1)\frac{f_4}{f_0}, \quad s_1(h_1) = h_1 - \alpha_1 f_3, \\ s_3(h_3) &= h_3 + \alpha_3 \frac{t-1}{f_3}, \quad s_4(h_4) = h_4 + \alpha_4 \frac{f_0}{f_4}. \end{aligned} \quad (3.16)$$

Moreover, from (3.14), (3.16) and the equations (3.5), we obtain

$$\begin{aligned} [s_i(h_i) + h_i] - [s_1(h_1) + h_1] &= \frac{f'_i}{f_i}, \quad (i = 0, 3, 4) \\ [s_2(h_2) + h_2] - (h_0 + h_1 + h_3 + h_4) &= \frac{f'_2}{f_2} - \frac{1}{2}(t-1). \end{aligned} \quad (3.17)$$

Next, we also introduce τ -functions τ_i ($i = 0, 1, 2, 3, 4$) by

$$h_i = \frac{\tau'_i}{\tau_i}. \quad (3.18)$$

Implying that the action of s_i 's on τ -functions also commute with the derivation $'$, one can lift the Bäcklund transformations to the τ -functions. From (3.15) and (3.17), we get

$$s_i(\tau_j) = \tau_j, \quad (i \neq j, \quad i, j = 0, 1, 2, 3, 4), \quad (3.19)$$

and

$$s_0(\tau_0) = f_0 \frac{\tau_2}{\tau_0}, \quad s_1(\tau_1) = \frac{\tau_2}{\tau_1}, \quad s_2(\tau_2) = t^{-\frac{1}{2}} f_2 \frac{\tau_0 \tau_1 \tau_3 \tau_4}{\tau_2}, \quad s_3(\tau_3) = f_3 \frac{\tau_2}{\tau_3}, \quad s_4(\tau_4) = f_4 \frac{\tau_2}{\tau_4}, \quad (3.20)$$

respectively. The action of the diagram automorphisms s_5, s_6 and s_7 are derived by using (3.14) as follows,

$$\begin{aligned} s_5 : \quad & \tau_0 \rightarrow [t(t-1)]^{\frac{1}{4}} \tau_1, \quad \tau_1 \rightarrow [t(t-1)]^{-\frac{1}{4}} \tau_0, \\ & \tau_3 \rightarrow t^{-\frac{1}{4}} (t-1)^{\frac{1}{4}} \tau_4, \quad \tau_4 \rightarrow t^{\frac{1}{4}} (t-1)^{-\frac{1}{4}} \tau_3, \\ & \tau_2 \rightarrow [t(t-1)]^{-\frac{1}{2}} f_0 \tau_2, \end{aligned} \quad (3.21)$$

$$s_6 : \quad \tau_0 \rightarrow it^{\frac{1}{4}} \tau_3, \quad \tau_3 \rightarrow -it^{-\frac{1}{4}} \tau_0, \quad \tau_1 \rightarrow t^{-\frac{1}{4}} \tau_4, \quad \tau_4 \rightarrow t^{\frac{1}{4}} \tau_1, \quad \tau_2 \rightarrow t^{-\frac{1}{2}} f_4 \tau_2, \quad (3.22)$$

$$\begin{aligned} s_7 : \quad & \tau_0 \rightarrow (-1)^{-\frac{3}{4}} (t-1)^{\frac{1}{4}} \tau_4, \quad \tau_4 \rightarrow (-1)^{\frac{3}{4}} (t-1)^{-\frac{1}{4}} \tau_0, \\ & \tau_1 \rightarrow (-1)^{\frac{3}{4}} (t-1)^{-\frac{1}{4}} \tau_3, \quad \tau_3 \rightarrow (-1)^{-\frac{3}{4}} (t-1)^{\frac{1}{4}} \tau_1, \\ & \tau_2 \rightarrow -i(t-1)^{-\frac{1}{2}} f_3 \tau_2. \end{aligned} \quad (3.23)$$

The algebraic relations of s_i 's are preserved in this lifting except for the following modification,

$$s_i s_2(\tau_2) = -s_2 s_i(\tau_2) \quad (i = 5, 6, 7), \quad (3.24)$$

and

$$\begin{aligned} s_5 s_6 \tau_{\{0,1,2,3,4\}} &= \{i, -i, -1, -i, i\} s_6 s_5 \tau_{\{0,1,2,3,4\}}, \\ s_5 s_7 \tau_{\{0,1,2,3,4\}} &= \{i, -i, -1, i, -i\} s_7 s_5 \tau_{\{0,1,2,3,4\}}, \\ s_6 s_7 \tau_{\{0,1,2,3,4\}} &= \{-i, -i, -1, i, i\} s_7 s_6 \tau_{\{0,1,2,3,4\}}. \end{aligned} \quad (3.25)$$

Note that one can regard (3.20) as the multiplicative formulas for f_i in terms of τ -functions,

$$f_0 = \frac{\tau_0 s_0(\tau_0)}{\tau_1 s_1(\tau_1)}, \quad f_3 = \frac{\tau_3 s_3(\tau_3)}{\tau_1 s_1(\tau_1)}, \quad f_4 = \frac{\tau_4 s_4(\tau_4)}{\tau_1 s_1(\tau_1)}, \quad f_2 = t^{\frac{1}{2}} \frac{\tau_1 s_1(\tau_1) s_2 s_1(\tau_1)}{\tau_0 \tau_3 \tau_4}. \quad (3.26)$$

From these formulas, it is possible to derive various bilinear equations for τ -functions. First, the constraints for f -variables

$$f_0 = f_4 - t, \quad f_3 = f_4 - 1, \quad (3.27)$$

yield to

$$\begin{aligned} \tau_1 s_1(\tau_1) + \tau_3 s_3(\tau_3) - \tau_4 s_4(\tau_4) &= 0, \\ \tau_0 s_0(\tau_0) + t \tau_1 s_1(\tau_1) - \tau_4 s_4(\tau_4) &= 0, \\ \tau_1 s_2 s_1(\tau_1) + \tau_3 s_2 s_3(\tau_3) - \tau_4 s_2 s_4(\tau_4) &= 0, \\ \tau_0 s_2 s_0(\tau_0) + t \tau_1 s_2 s_1(\tau_1) - \tau_4 s_2 s_4(\tau_4) &= 0. \end{aligned} \quad (3.28)$$

The Bäcklund transformations (3.7) are lead to the following sets of bilinear equations,

$$\begin{aligned} \alpha_0 t^{-\frac{1}{2}} \tau_3 \tau_4 - s_0(\tau_0) s_2 s_1(\tau_1) + \tau_0 s_0 s_2 s_1(\tau_1) &= 0, \\ \alpha_0 t^{-\frac{1}{2}} (t-1) \tau_1 \tau_4 - s_0(\tau_0) s_2 s_3(\tau_3) + \tau_0 s_0 s_2 s_3(\tau_3) &= 0, \\ \alpha_0 t^{\frac{1}{2}} \tau_1 \tau_3 - s_0(\tau_0) s_2 s_4(\tau_4) + \tau_0 s_0 s_2 s_4(\tau_4) &= 0, \end{aligned} \quad (3.29)$$

$$\begin{aligned}
\alpha_1 t^{-\frac{1}{2}} \tau_3 \tau_4 + s_1(\tau_1) s_2 s_0(\tau_0) - \tau_1 s_1 s_2 s_0(\tau_0) &= 0, \\
\alpha_1 t^{-\frac{1}{2}} \tau_0 \tau_4 + s_1(\tau_1) s_2 s_3(\tau_3) - \tau_1 s_1 s_2 s_3(\tau_3) &= 0, \\
\alpha_1 t^{-\frac{1}{2}} \tau_0 \tau_3 + s_1(\tau_1) s_2 s_4(\tau_4) - \tau_1 s_1 s_2 s_4(\tau_4) &= 0,
\end{aligned} \tag{3.30}$$

$$\begin{aligned}
\alpha_3 t^{-\frac{1}{2}} \tau_0 \tau_4 - s_3(\tau_3) s_2 s_1(\tau_1) + \tau_3 s_3 s_2 s_1(\tau_1) &= 0, \\
\alpha_3 t^{-\frac{1}{2}} (1-t) \tau_1 \tau_4 - s_3(\tau_3) s_2 s_0(\tau_0) + \tau_3 s_3 s_2 s_0(\tau_0) &= 0, \\
\alpha_3 t^{-\frac{1}{2}} \tau_0 \tau_1 - s_3(\tau_3) s_2 s_4(\tau_4) + \tau_3 s_3 s_2 s_4(\tau_4) &= 0,
\end{aligned} \tag{3.31}$$

$$\begin{aligned}
\alpha_4 t^{-\frac{1}{2}} \tau_0 \tau_3 - s_4(\tau_4) s_2 s_1(\tau_1) + \tau_4 s_4 s_2 s_1(\tau_1) &= 0, \\
-\alpha_4 t^{-\frac{1}{2}} \tau_1 \tau_3 - s_4(\tau_4) s_2 s_0(\tau_0) + \tau_4 s_4 s_2 s_0(\tau_0) &= 0, \\
-\alpha_4 t^{-\frac{1}{2}} \tau_0 \tau_1 - s_4(\tau_4) s_2 s_3(\tau_3) + \tau_4 s_4 s_2 s_3(\tau_3) &= 0,
\end{aligned} \tag{3.32}$$

$$\begin{aligned}
\alpha_2 t^{-\frac{1}{2}} \tau_3 \tau_4 - s_1(\tau_1) s_2 s_0(\tau_0) + s_0(\tau_0) s_2 s_1(\tau_1) &= 0, \\
\alpha_2 t^{-\frac{1}{2}} \tau_0 \tau_4 - s_1(\tau_1) s_2 s_3(\tau_3) + s_3(\tau_3) s_2 s_1(\tau_1) &= 0, \\
\alpha_2 t^{-\frac{1}{2}} \tau_0 \tau_3 - s_1(\tau_1) s_2 s_4(\tau_4) + s_4(\tau_4) s_2 s_1(\tau_1) &= 0, \\
\alpha_2 t^{-\frac{1}{2}} \tau_0 \tau_1 - s_4(\tau_4) s_2 s_3(\tau_3) + s_3(\tau_3) s_2 s_4(\tau_4) &= 0, \\
\alpha_2 t^{\frac{1}{2}} \tau_1 \tau_3 - s_4(\tau_4) s_2 s_0(\tau_0) + s_0(\tau_0) s_2 s_4(\tau_4) &= 0, \\
\alpha_2 t^{-\frac{1}{2}} (t-1) \tau_1 \tau_4 - s_3(\tau_3) s_2 s_0(\tau_0) + s_0(\tau_0) s_2 s_3(\tau_3) &= 0.
\end{aligned} \tag{3.33}$$

3.3 The τ -functions on the weight lattice of type D_4

Let us define the following translation operators

$$\begin{aligned}
T_{03} &= s_3 s_0 s_2 s_4 s_1 s_2 s_6, & T_{14} &= s_4 s_1 s_2 s_3 s_0 s_2 s_6, \\
\widehat{T}_{34} &= s_3 s_2 s_0 s_1 s_2 s_3 s_5, & T_{34} &= s_4 s_3 s_2 s_1 s_0 s_2 s_5,
\end{aligned} \tag{3.34}$$

which act on parameters α_i as

$$\begin{aligned}
T_{03}(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) &= (\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) + (1, 0, -1, 1, 0), \\
T_{14}(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) &= (\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) + (0, 1, -1, 0, 1), \\
\widehat{T}_{34}(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) &= (\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) + (0, 0, 0, 1, -1), \\
T_{34}(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) &= (\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) + (0, 0, -1, 1, 1),
\end{aligned} \tag{3.35}$$

and generate the weight lattice of type D_4 . It is possible to derive Toda and Toda-like equations.

Proposition 3.1 *We have*

$$\begin{aligned}
T_{03}(\tau_0) T_{03}^{-1}(\tau_0) &= t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} (\log \tau_0)' - (\log \tau_0)' + \frac{1}{4} (1 - \alpha_0 - \alpha_3)^2 + \frac{1}{2} \right] \tau_0^2, \\
T_{14}(\tau_0) T_{14}^{-1}(\tau_0) &= -t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} (\log \tau_0)' - (\log \tau_0)' + \frac{1}{4} (\alpha_1 + \alpha_4)^2 + \frac{1}{2} \right] \tau_0^2, \\
\widehat{T}_{34}(\tau_0) \widehat{T}_{34}^{-1}(\tau_0) &= \left(\frac{t-1}{t} \right)^{\frac{1}{2}} \left[\frac{d}{dt} (\log \tau_0)' + \frac{1}{4} (\alpha_3 - \alpha_4)^2 - \frac{1}{2} \right] \tau_0^2, \\
T_{34}(\tau_0) T_{34}^{-1}(\tau_0) &= \left(\frac{t-1}{t} \right)^{\frac{1}{2}} \left[\frac{d}{dt} (\log \tau_0)' + \frac{1}{4} (\alpha_3 + \alpha_4)^2 - \frac{1}{2} \right] \tau_0^2.
\end{aligned} \tag{3.36}$$

Proof. Note that

$$\frac{d}{dt} h_0 = -f_2^2 f_3 f_4 + (\alpha_3 f_4 + \alpha_4 f_3) f_2 - \frac{1}{4} (\alpha_3 + \alpha_4)^2 + \frac{1}{2}. \tag{3.37}$$

Using (3.6),(3.7),(3.20),(3.22) and (3.34), we have

$$T_{03}(\tau_0)T_{03}^{-1}(\tau_0) = t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} h_0 - h_0 + \frac{1}{4}(1 - \alpha_0 - \alpha_3)^2 + \frac{1}{2} \right] \tau_0^2, \quad (3.38)$$

which gives the first equation in (3.36). The other equations are obtained in similar way. \blacksquare

These translation operators commute each other except for the action on τ -functions. Due to the algebraic relations (3.24) and (3.25), the commutation relations on τ_0 are described as

$$\begin{aligned} T_{03}T_{14}(\tau_0) &= -T_{14}T_{03}(\tau_0), & T_{03}\widehat{T}_{34}(\tau_0) &= i\widehat{T}_{34}T_{03}(\tau_0), \\ T_{03}T_{34}(\tau_0) &= iT_{34}T_{03}(\tau_0), & T_{14}\widehat{T}_{34}(\tau_0) &= -i\widehat{T}_{34}T_{14}(\tau_0), \\ T_{14}T_{34}(\tau_0) &= -iT_{34}T_{14}(\tau_0), & \widehat{T}_{34}T_{34}(\tau_0) &= T_{34}\widehat{T}_{34}(\tau_0). \end{aligned} \quad (3.39)$$

We introduce τ -functions on the weight lattice of type D_4 as

$$\tau_{k,l,m,n} = T_{34}^n \widehat{T}_{34}^m T_{14}^l T_{03}^k(\tau_0), \quad k, l, m, n \in \mathbb{Z}. \quad (3.40)$$

In terms of this notation, the 24 τ -functions in the bilinear equations (3.28)-(3.33) are expressed as follows,

$$\begin{aligned} \tau_{0,0,0,0} &= \tau_0, & \tau_{1,-1,-1,0} &= -[t(t-1)]^{\frac{1}{4}} \tau_1, & \tau_{1,0,-1,-1} &= it^{\frac{1}{4}} \tau_3, & \tau_{1,0,0,-1} &= i(t-1)^{\frac{1}{4}} \tau_4, \\ \tau_{2,0,-1,-1} &= -s_0(\tau_0), & \tau_{1,1,0,-1} &= [t(t-1)]^{\frac{1}{4}} s_1(\tau_1), \\ \tau_{1,0,0,0} &= it^{\frac{1}{4}} s_3(\tau_3), & \tau_{1,0,-1,0} &= i(t-1)^{\frac{1}{4}} s_4(\tau_4), \end{aligned} \quad (3.41)$$

$$\begin{aligned} \tau_{1,-1,-1,-1} &= s_2 s_0(\tau_0), & \tau_{0,0,0,-1} &= -[t(t-1)]^{\frac{1}{4}} s_2 s_1(\tau_1), \\ \tau_{0,-1,0,0} &= -it^{\frac{1}{4}} s_2 s_3(\tau_3), & \tau_{0,-1,-1,0} &= i(t-1)^{\frac{1}{4}} s_2 s_4(\tau_4), \\ \tau_{1,1,0,-2} &= -s_1 s_2 s_0(\tau_0), & \tau_{1,-1,0,0} &= -s_3 s_2 s_0(\tau_0), & \tau_{1,-1,-2,0} &= s_4 s_2 s_0(\tau_0), \\ \tau_{2,0,-1,-2} &= [t(t-1)]^{\frac{1}{4}} s_0 s_2 s_1(\tau_1), & \tau_{0,0,1,0} &= [t(t-1)]^{\frac{1}{4}} s_3 s_2 s_1(\tau_1), \\ \tau_{0,0,-1,0} &= -[t(t-1)]^{\frac{1}{4}} s_4 s_2 s_1(\tau_1), \\ \tau_{2,-1,-1,-1} &= -it^{\frac{1}{4}} s_0 s_2 s_3(\tau_3), & \tau_{0,1,1,-1} &= it^{\frac{1}{4}} s_1 s_2 s_3(\tau_3), & \tau_{0,-1,-1,1} &= -it^{\frac{1}{4}} s_4 s_2 s_3(\tau_3), \\ \tau_{2,-1,-2,-1} &= i(t-1)^{\frac{1}{4}} s_0 s_2 s_4(\tau_4), & \tau_{0,1,0,-1} &= -i(t-1)^{\frac{1}{4}} s_1 s_2 s_4(\tau_4), \\ \tau_{0,-1,0,1} &= i(t-1)^{\frac{1}{4}} s_3 s_2 s_4(\tau_4). \end{aligned} \quad (3.42)$$

Toda equations (3.36) yield to

$$\begin{aligned} &\tau_{k+1,l,m,n} \tau_{k-1,l,m,n} \\ &= t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} (\log \tau_{k,l,m,n})' - (\log \tau_{k,l,m,n})' + \frac{(1 - \alpha_0 - \alpha_3 - 2k - m - n)^2}{4} + \frac{1}{2} \right] \tau_{k,l,m,n}^2, \\ &\tau_{k,l+1,m,n} \tau_{k,l-1,m,n} \\ &= -t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} (\log \tau_{k,l,m,n})' - (\log \tau_{k,l,m,n})' + \frac{(\alpha_1 + \alpha_4 + 2l - m + n)^2}{4} + \frac{1}{2} \right] \tau_{k,l,m,n}^2, \\ &\tau_{k,l,m+1,n} \tau_{k,l,m-1,n} = \left(\frac{t-1}{t} \right)^{\frac{1}{2}} \left[\frac{d}{dt} (\log \tau_{k,l,m,n})' + \frac{(\alpha_3 - \alpha_4 + k - l + 2m)^2}{4} - \frac{1}{2} \right] \tau_{k,l,m,n}^2, \\ &\tau_{k,l,m,n+1} \tau_{k,l,m,n-1} = \left(\frac{t-1}{t} \right)^{\frac{1}{2}} \left[\frac{d}{dt} (\log \tau_{k,l,m,n})' + \frac{(\alpha_3 + \alpha_4 + k + l + 2n)^2}{4} - \frac{1}{2} \right] \tau_{k,l,m,n}^2. \end{aligned} \quad (3.43)$$

It is easy to see from (3.26), (3.40) and (3.41) that we have

$$\begin{aligned}
T_{34}^n \widehat{T}_{34}^m T_{14}^l T_{03}^k(f_0) &= t^{\frac{1}{2}}(t-1)^{\frac{1}{2}} \frac{\tau_{k,l,m,n} \tau_{k+2,l,m-1,n-1}}{\tau_{k+1,l-1,m-1,n} \tau_{k+1,l+1,m,n-1}}, \\
T_{34}^n \widehat{T}_{34}^m T_{14}^l T_{03}^k(f_3) &= (t-1)^{\frac{1}{2}} \frac{\tau_{k+1,l,m-1,n-1} \tau_{k+1,l,m,n}}{\tau_{k+1,l-1,m-1,n} \tau_{k+1,l+1,m,n-1}}, \\
T_{34}^n \widehat{T}_{34}^m T_{14}^l T_{03}^k(f_4) &= t^{\frac{1}{2}} \frac{\tau_{k+1,l,m,n-1} \tau_{k+1,l,m-1,n}}{\tau_{k+1,l-1,m-1,n} \tau_{k+1,l+1,m,n-1}}, \\
T_{34}^n \widehat{T}_{34}^m T_{14}^l T_{03}^k(f_2) &= -(t-1)^{-\frac{1}{2}} \frac{\tau_{k+1,l-1,m-1,n} \tau_{k+1,l+1,m,n-1} \tau_{k,l,m,n-1}}{\tau_{k,l,m,n} \tau_{k+1,l,m-1,n-1} \tau_{k+1,l,m,n-1}}.
\end{aligned} \tag{3.44}$$

4 Construction of a family of algebraic solutions

It is known that one can get an algebraic solution of Painlevé equations by considering the fixed points with respect to the Bäcklund transformations corresponding to Dynkin automorphisms [28, 15]. Iteration of Bäcklund transformations to the seed solution gives a family of algebraic solutions, which are expressed by the ratio of some characteristic polynomials, such as Yablonskii-Vorob'ev, Okamoto and Umemura polynomials. These polynomials are defined as the non-trivial factors of τ -functions and generated by Toda type recursion relations.

In this section, we construct a family of algebraic solutions to the symmetric form of P_{VI} by following the above recipe.

4.1 A seed solution

Consider the Dynkin diagram automorphism s_6 to get a seed solution. By (3.9), the fixed solution is derived from

$$\alpha_0 = \alpha_3, \quad \alpha_1 = \alpha_4, \quad f_4 = \frac{t}{f_4}, \quad f_2 = -\frac{f_4(f_4 f_2 + \alpha_2)}{t}. \tag{4.1}$$

Then, we obtain

$$\begin{aligned}
(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) &= \left(a, b, \frac{1}{2} - a - b, a, b\right), \\
f_0 &= x - x^2, \quad f_3 = x - 1, \quad f_4 = x, \quad f_2 = \frac{1}{2} \left(a + b - \frac{1}{2}\right) x^{-1}, \quad x^2 = t,
\end{aligned} \tag{4.2}$$

as a seed solution, which is equivalent to the following algebraic solution of S_{VI} ,

$$q = x, \quad p = \frac{1}{2} \left(a + b - \frac{1}{2}\right) x^{-1}, \tag{4.3}$$

for the parameters

$$\kappa_\infty = b, \quad \kappa_0 = b, \quad \kappa_1 = a, \quad \theta = a. \tag{4.4}$$

Remark 4.1 Equation (4.4) gives a plane in the parameter space. One can choose the other diagram automorphism, e.g., s_5 , to get a seed solution. Such a solution exists on the other plane and can be transformed to (4.2) by some Bäcklund transformations. The seed solution (4.2) is the simplest one.

Under the specialization of (4.2), the Hamiltonians h_i and τ -functions τ_i are calculated as

$$\begin{aligned}
h_0 &= \frac{7}{16} x^2 + \frac{1}{8} (2a + 2b - 1)(2a - 2b - 1)x + \frac{1}{16} (8a^2 - 8a + 3 + 8b^2), \\
h_1 &= -\frac{1}{16} x^2 + \frac{1}{8} (2a + 2b - 1)(2a - 2b + 1)x + \frac{1}{16} (8a^2 + 8b^2 - 8b + 7),
\end{aligned}$$

$$h_2 = -\frac{1}{8}x^2 + \frac{1}{4}(4a^2 - 4b^2 - 1)x + \frac{1}{8}(8a^2 + 8b^2 + 7), \quad (4.5)$$

$$h_3 = \frac{3}{16}x^2 + \frac{1}{8}(2a + 2b - 1)(2a - 2b - 1)x + \frac{1}{16}(8a^2 - 8a + 7 + 8b^2),$$

$$h_4 = \frac{3}{16}x^2 + \frac{1}{8}(2a + 2b - 1)(2a - 2b + 1)x + \frac{1}{16}(8a^2 + 8b^2 - 8b + 3),$$

and

$$\begin{aligned} \tau_0 &= (x-1)^{a^2-a+\frac{3}{4}}x^{-a^2+a-b^2-\frac{3}{8}}(x+1)^{b^2+\frac{1}{2}}, \\ \tau_1 &= (x-1)^{a^2+\frac{1}{4}}x^{-a^2-b^2+b-\frac{7}{8}}(x+1)^{b^2-b+\frac{1}{2}}, \\ \tau_2 &= (x-1)^{2a^2+\frac{1}{2}}x^{-2a^2-2b^2-\frac{7}{4}}(x+1)^{2b^2+1}, \\ \tau_3 &= (x-1)^{a^2-a+\frac{3}{4}}x^{-a^2+a-b^2-\frac{7}{8}}(x+1)^{b^2+\frac{1}{2}}, \\ \tau_4 &= (x-1)^{a^2+\frac{1}{4}}x^{-a^2-b^2+b-\frac{3}{8}}(x+1)^{b^2-b+\frac{1}{2}}, \end{aligned} \quad (4.6)$$

up to the multiplication by some constants, respectively.

Using the multiplicative formulas (3.26) and the bilinear equations (3.28)-(3.33), we get the 24 τ -functions in (3.41) and (3.42). These are expressed in the form of

$$\begin{aligned} \tau_{k,l,m,n} &= \sigma_{k,l,m,n}(x-1)^{\tilde{a}^2+\frac{1}{2}}x^{-\tilde{a}^2-\tilde{b}^2-\frac{1}{2}m(m+1)-\frac{1}{2}n(n+1)-\frac{1}{8}}(x+1)^{\tilde{b}^2+\frac{1}{2}}, \\ \tilde{a} &= a + k + \frac{m+n-1}{2}, \quad \tilde{b} = b + l + \frac{-m+n}{2}, \end{aligned} \quad (4.7)$$

where $\sigma_{k,l,m,n}$ are given as follows,

$$\sigma_{0,0,0,0} = 1, \quad \sigma_{1,0,0,0} = i, \quad \sigma_{0,-1,0,0} = -\frac{i}{2}\left(\frac{1}{2} - a - b\right), \quad \sigma_{1,-1,0,0} = -\frac{1}{2}\left(\frac{1}{2} + a - b\right), \quad (4.8)$$

$$\sigma_{0,0,-1,0} = \frac{1}{2}\left(\frac{1}{2} - a + b\right), \quad \sigma_{0,-1,-1,0} = \frac{i}{2}\left(\frac{1}{2} - a - b\right), \quad \sigma_{1,0,-1,0} = i, \quad \sigma_{1,-1,-1,0} = -1, \quad (4.9)$$

$$\sigma_{0,0,0,-1} = \frac{1}{2}\left(\frac{1}{2} - a - b\right), \quad \sigma_{0,1,0,-1} = -\frac{i}{2}\left(\frac{1}{2} - a + b\right), \quad \sigma_{1,0,0,-1} = i, \quad \sigma_{1,1,0,-1} = 1, \quad (4.10)$$

$$\sigma_{1,0,-1,-1} = i, \quad \sigma_{2,0,-1,-1} = 1, \quad \sigma_{1,-1,-1,-1} = \frac{1}{2}\left(\frac{1}{2} - a - b\right), \quad \sigma_{2,-1,-1,-1} = \frac{i}{2}\left(\frac{1}{2} + a - b\right), \quad (4.11)$$

$$\begin{aligned} \sigma_{0,-1,0,1} &= \frac{i}{2}\left[\left(\frac{1}{2} - a - b\right)x - \left(\frac{1}{2} + a - b\right)\right], \\ \sigma_{0,0,1,0} &= -\frac{1}{2}\left[\left(\frac{1}{2} + a - b\right)x - \left(\frac{1}{2} - a - b\right)\right], \end{aligned} \quad (4.12)$$

$$\begin{aligned} \sigma_{0,1,1,-1} &= \frac{i}{2}\left[\left(\frac{1}{2} - a + b\right)x + \left(\frac{1}{2} - a - b\right)\right], \\ \sigma_{0,-1,-1,1} &= -\frac{i}{2}\left[\left(\frac{1}{2} - a - b\right)x + \left(\frac{1}{2} - a + b\right)\right], \end{aligned} \quad (4.13)$$

$$\begin{aligned} \sigma_{1,1,0,-2} &= -\frac{1}{2}\left[\left(\frac{1}{2} - a - b\right)x + \left(\frac{1}{2} - a + b\right)\right], \\ \sigma_{1,-1,-2,0} &= \frac{1}{2}\left[\left(\frac{1}{2} - a + b\right)x + \left(\frac{1}{2} - a - b\right)\right], \end{aligned} \quad (4.14)$$

$$\begin{aligned}\sigma_{2,-1,-2,-1} &= -\frac{i}{2} \left[\left(\frac{1}{2} + a - b \right) x - \left(\frac{1}{2} - a - b \right) \right], \\ \sigma_{2,0,-1,-2} &= \frac{1}{2} \left[\left(\frac{1}{2} - a - b \right) x - \left(\frac{1}{2} + a - b \right) \right].\end{aligned}\tag{4.15}$$

4.2 Application of Bäcklund transformations

Assume that $\tau_{k,l,m,n}$ are expressed as (4.7) for any $k, l, m, n \in \mathbb{Z}$. Substituting $\alpha_0 = \alpha_3 = a$, $\alpha_1 = \alpha_4 = b$ and (4.7) into (3.43), we obtain the Toda equations for $\sigma_{k,l,m,n}$. The first two equations yield to

$$\begin{aligned}4\sigma_{k+1,l,m,n}\sigma_{k-1,l,m,n} &= \left[(x+1)^2 \mathcal{D}^2 - (\tilde{a} + \tilde{b})(\tilde{a} - \tilde{b}) \right] \sigma_{k,l,m,n} \cdot \sigma_{k,l,m,n}, \\ 4\sigma_{k,l+1,m,n}\sigma_{k,l-1,m,n} &= - \left[(x-1)^2 \mathcal{D}^2 - (\tilde{a} + \tilde{b})(\tilde{a} - \tilde{b}) \right] \sigma_{k,l,m,n} \cdot \sigma_{k,l,m,n},\end{aligned}\tag{4.16}$$

where we denote as

$$\mathcal{D}^2 \sigma \cdot \sigma = x(\ddot{\sigma} \sigma - \dot{\sigma}^2) + \dot{\sigma} \sigma, \quad \dot{\sigma} = \frac{d\sigma}{dx}.\tag{4.17}$$

The others are reduced to

$$\begin{aligned}4\sigma_{k,l,m+1,n}\sigma_{k,l,m-1,n} &= (x-1)x(x+1)(\ddot{\sigma}_{k,l,m,n}\sigma_{k,l,m,n} - \dot{\sigma}_{k,l,m,n}^2) + (3x^2 - 1)\dot{\sigma}_{k,l,m,n}\sigma_{k,l,m,n} \\ &\quad + \left\{ \left[\left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) \left(\hat{a} - \hat{b} + 3m + \frac{1}{2} \right) - n(n+1) \right] x \right. \\ &\quad \left. + \left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) \right\} \sigma_{k,l,m,n}^2, \\ 4\sigma_{k,l,m,n+1}\sigma_{k,l,m,n-1} &= (x-1)x(x+1)(\ddot{\sigma}_{k,l,m,n}\sigma_{k,l,m,n} - \dot{\sigma}_{k,l,m,n}^2) + (3x^2 - 1)\dot{\sigma}_{k,l,m,n}\sigma_{k,l,m,n} \\ &\quad + \left\{ \left[\left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) \left(\hat{a} + \hat{b} + 3n + \frac{1}{2} \right) - m(m+1) \right] x \right. \\ &\quad \left. + \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) \left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) \right\} \sigma_{k,l,m,n}^2,\end{aligned}\tag{4.18}$$

with

$$\hat{a} = a + k, \quad \hat{b} = b + l.\tag{4.19}$$

Toda equations (4.16) and (4.18) with the initial data (4.8)-(4.15) generate $\sigma_{k,l,m,n} = \sigma_{k,l,m,n}(x; a, b)$ for $k, l, m, n \in \mathbb{Z}$. From (3.44) and (4.7), we see that the ratio of $\sigma_{k,l,m,n}$ gives a family of algebraic solutions to the symmetric form of P_{VI} .

Noticing that we have

$$T_{14}^l T_{03}^k (\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) = \left(\hat{a}, \hat{b}, \frac{1}{2} - \hat{a} - \hat{b}, \hat{a}, \hat{b} \right),\tag{4.20}$$

under the specialization (4.2), we see that the action of T_{03} and T_{14} on the parameter space is absorbed by shift of the parameters a and b , respectively. This suggests that we do not need to consider the translations T_{03} and T_{14} in order to get a family of algebraic solutions of P_{VI} .

To verify this, we put

$$\sigma_{k,l,m,n} = \omega_{k,l,m,n} V_{k,l,m,n}, \quad \omega_{k,l,m,n} = \omega_{k,l,m,n}(a, b), \quad k, l, m, n \in \mathbb{Z}.\tag{4.21}$$

The constants $\omega_{k,l,m,n}$ are determined by recurrence relations as follows. With respect to the indices k and l , $\omega_{k,l,i,j}$ with $(i, j) = (-1, -1), (-1, 0), (0, -1), (0, 0)$ are subject to

$$\begin{aligned}4\omega_{k+1,l,i,j}\omega_{k-1,l,i,j} &= - \left(\hat{a} - \hat{b} + i - \frac{1}{2} \right) \left(\hat{a} + \hat{b} + j - \frac{1}{2} \right) \omega_{k,l,i,j}^2, \\ 4\omega_{k,l+1,i,j}\omega_{k,l-1,i,j} &= \left(\hat{a} - \hat{b} + i - \frac{1}{2} \right) \left(\hat{a} + \hat{b} + j - \frac{1}{2} \right) \omega_{k,l,i,j}^2.\end{aligned}\tag{4.22}$$

The initial conditions are given by

$$\omega_{0,0,0,0} = 1, \quad \omega_{1,0,0,0} = i \quad \omega_{0,-1,0,0} = -\frac{i}{2} \left(\frac{1}{2} - a - b \right), \quad \omega_{1,-1,0,0} = -\frac{1}{2} \left(\frac{1}{2} + a - b \right), \quad (4.23)$$

$$\omega_{0,0,-1,0} = \frac{1}{2} \left(\frac{1}{2} - a + b \right), \quad \omega_{0,-1,-1,0} = \frac{i}{2} \left(\frac{1}{2} - a - b \right), \quad \omega_{1,0,-1,0} = i, \quad \omega_{1,-1,-1,0} = -1, \quad (4.24)$$

$$\omega_{1,0,0,-1} = i, \quad \omega_{1,1,0,-1} = 1 \quad \omega_{0,0,0,-1} = \frac{1}{2} \left(\frac{1}{2} - a - b \right), \quad \omega_{0,1,0,-1} = -\frac{i}{2} \left(\frac{1}{2} - a + b \right), \quad (4.25)$$

$$\omega_{1,0,-1,-1} = i, \quad \omega_{2,0,-1,-1} = 1 \quad \omega_{1,-1,-1,-1} = \frac{1}{2} \left(\frac{1}{2} - a - b \right), \quad \omega_{2,-1,-1,-1} = \frac{i}{2} \left(\frac{1}{2} + a - b \right). \quad (4.26)$$

Note that these imply

$$V_{k,l,-1,-1} = V_{k,l,-1,0} = V_{k,l,0,-1} = V_{k,l,0,0} = 1, \quad k, l \in \mathbb{Z}. \quad (4.27)$$

For the indices m and n , we set

$$\begin{aligned} 8\omega_{k,l,m+1,n}\omega_{k,l,m-1,n} &= \left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) \omega_{k,l,m,n}^2, \\ 8\omega_{k,l,m,n+1}\omega_{k,l,m,n-1} &= \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) \omega_{k,l,m,n}^2. \end{aligned} \quad (4.28)$$

Thus, $\omega_{k,l,m,n}$ are determined for any $k, l, m, n \in \mathbb{Z}$. As a result, the functions $V_{k,l,m,n} = V_{k,l,m,n}(x; a, b)$ introduced in (4.21) have a symmetry described in the following lemma.

Lemma 4.2 *We have*

$$V_{k,l,m,n}(x; a, b) = V_{0,0,m,n}(x; a + k, b + l). \quad (4.29)$$

Proof. Toda equations (4.18) are reduced to

$$\begin{aligned} &\frac{1}{2} \left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) V_{k,l,m+1,n} V_{k,l,m-1,n} \\ &= (x-1)x(x+1)(\ddot{V}_{k,l,m,n} V_{k,l,m,n} - \dot{V}_{k,l,m,n}^2) + (3x^2 - 1)\dot{V}_{k,l,m,n} V_{k,l,m,n} \\ &\quad + \left\{ \left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) \left[\left(\hat{a} - \hat{b} + 3m + \frac{1}{2} \right) x + \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) \right] - n(n+1)x \right\} V_{k,l,m,n}^2, \\ &\frac{1}{2} \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) V_{k,l,m,n+1} V_{k,l,m,n-1} \\ &= (x-1)x(x+1)(\ddot{V}_{k,l,m,n} V_{k,l,m,n} - \dot{V}_{k,l,m,n}^2) + (3x^2 - 1)\dot{V}_{k,l,m,n} V_{k,l,m,n} \\ &\quad + \left\{ \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right) \left[\left(\hat{a} + \hat{b} + 3n + \frac{1}{2} \right) x + \left(\hat{a} - \hat{b} + m - \frac{1}{2} \right) \right] - m(m+1)x \right\} V_{k,l,m,n}^2. \end{aligned} \quad (4.30)$$

Then, we see that $V_{k,l,m,n}(x; a, b)$ satisfy the same Toda equations as $V_{0,0,m,n}(x; a + k, b + l)$. Since the initial conditions are given by (4.27), we obtain (4.29). \blacksquare

On the other hand, we have from (3.44), (4.7) and (4.21)

$$\begin{aligned} T_{34}^n \hat{T}_{34}^m T_{14}^l T_{03}^k(f_0) &= x(x-1) \frac{\sigma_{k,l,m,n} \sigma_{k+2,l,m-1,n-1}}{\sigma_{k+1,l-1,m-1,n} \sigma_{k+1,l+1,m,n-1}} \\ &= x(x-1) \frac{\omega_{k,l,m,n} \omega_{k+2,l,m-1,n-1}}{\omega_{k+1,l-1,m-1,n} \omega_{k+1,l+1,m,n-1}} \frac{V_{k,l,m,n} V_{k+2,l,m-1,n-1}}{V_{k+1,l-1,m-1,n} V_{k+1,l+1,m,n-1}}. \end{aligned} \quad (4.31)$$

The ratio of ω 's is calculated as

$$\frac{\omega_{k,l,m,n} \omega_{k+2,l,m-1,n-1}}{\omega_{k+1,l-1,m-1,n} \omega_{k+1,l+1,m,n-1}} = -1. \quad (4.32)$$

Similarly, for f_3, f_4 and f_2 , we get

$$\begin{aligned} \frac{\omega_{k+1,l,m-1,n-1}\omega_{k+1,l,m,n}}{\omega_{k+1,l-1,m-1,n}\omega_{k+1,l+1,m,n-1}} &= 1, \quad \frac{\omega_{k+1,l,m,n-1}\omega_{k+1,l,m-1,n}}{\omega_{k+1,l-1,m-1,n}\omega_{k+1,l+1,m,n-1}} = 1, \\ \frac{\omega_{k+1,l-1,m-1,n}\omega_{k+1,l+1,m,n-1}\omega_{k,l,m,n-1}}{\omega_{k,l,m,n}\omega_{k+1,l,m-1,n-1}\omega_{k+1,l,m,n-1}} &= -\frac{1}{2} \left(\hat{a} + \hat{b} + n - \frac{1}{2} \right). \end{aligned} \quad (4.33)$$

The above discussion means that we can put $k = l = 0$ without loss of generality for our purpose. Hence, we denote $V_{0,0,m,n} = V_{m,n}$.

Moreover, it is observed that $V_{m,n} = V_{m,n}(x; a, b)$ ($m, n \in \mathbb{Z}$) are polynomials in a, b and x with coefficients in \mathbb{Z} . We will show this in the next section by presenting the explicit expressions.

Proposition 4.3 *Let $V_{m,n} = V_{m,n}(x; a, b)$ ($m, n \in \mathbb{Z}$) be polynomials generated by Toda equations,*

$$\begin{aligned} &\frac{1}{2} \left(a - b + m - \frac{1}{2} \right) V_{m+1,n} V_{m-1,n} \\ &= (x-1)x(x+1)(\ddot{V}_{m,n} V_{m,n} - \dot{V}_{m,n}^2) + (3x^2 - 1)\dot{V}_{m,n} V_{m,n} \\ &\quad + \left\{ \left(a - b + m - \frac{1}{2} \right) \left[\left(a - b + 3m + \frac{1}{2} \right) x + \left(a + b + n - \frac{1}{2} \right) \right] - n(n+1)x \right\} V_{m,n}^2, \\ &\frac{1}{2} \left(a + b + n - \frac{1}{2} \right) V_{m,n+1} V_{m,n-1} \\ &= (x-1)x(x+1)(\ddot{V}_{m,n} V_{m,n} - \dot{V}_{m,n}^2) + (3x^2 - 1)\dot{V}_{m,n} V_{m,n} \\ &\quad + \left\{ \left(a + b + n - \frac{1}{2} \right) \left[\left(a + b + 3n + \frac{1}{2} \right) x + \left(a - b + m - \frac{1}{2} \right) \right] - m(m+1)x \right\} V_{m,n}^2, \end{aligned} \quad (4.34)$$

with the initial conditions,

$$V_{-1,-1} = V_{-1,0} = V_{0,-1} = V_{0,0} = 1. \quad (4.35)$$

Then,

$$\begin{aligned} f_0 &= x(1-x) \frac{V_{m,n}(x; a, b) V_{m-1,n-1}(x; a+2, b)}{V_{m-1,n}(x; a+1, b-1) V_{m,n-1}(x; a+1, b+1)}, \\ f_3 &= (x-1) \frac{V_{m-1,n-1}(x; a+1, b) V_{m,n}(x; a+1, b)}{V_{m-1,n}(x; a+1, b-1) V_{m,n-1}(x; a+1, b+1)}, \\ f_4 &= x \frac{V_{m,n-1}(x; a+1, b) V_{m-1,n}(x; a+1, b)}{V_{m-1,n}(x; a+1, b-1) V_{m,n-1}(x; a+1, b+1)}, \\ f_2 &= \frac{1}{2} \left(a + b + n - \frac{1}{2} \right) x^{-1} \frac{V_{m-1,n}(x; a+1, b-1) V_{m,n-1}(x; a+1, b+1) V_{m,n-1}(x; a, b)}{V_{m,n}(x; a, b) V_{m-1,n-1}(x; a+1, b) V_{m,n-1}(x; a+1, b)}, \end{aligned} \quad (4.36)$$

satisfy the symmetric form of P_{VI} for the parameters

$$(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) = \left(a, b, \frac{1}{2} - a - b - n, a + m + n, b - m + n \right). \quad (4.37)$$

Furthermore, the bilinear relations for $V_{m,n}$ are derived from (3.28)-(3.33).

Proposition 4.4 *The polynomials $V_{m,n}(x; a, b)$ satisfy the following bilinear relations,*

$$\begin{aligned} &V_{m-1,n}^{(1,-1)} V_{m,n-1}^{(1,1)} + (x-1) V_{m-1,n-1}^{(1,0)} V_{m,n}^{(1,0)} - x V_{m,n-1}^{(1,0)} V_{m-1,n}^{(1,0)} = 0, \\ &(x-1) V_{m,n}^{(0,0)} V_{m-1,n-1}^{(2,0)} - x V_{m-1,n}^{(1,-1)} V_{m,n-1}^{(1,1)} + V_{m,n-1}^{(1,0)} V_{m-1,n}^{(1,0)} = 0, \\ &V_{m-1,n}^{(1,-1)} V_{m,n-1}^{(0,0)} - (x+1) V_{m-1,n-1}^{(1,0)} V_{m,n}^{(0,-1)} + x V_{m,n-1}^{(1,0)} V_{m-1,n}^{(0,-1)} = 0, \\ &(x+1) V_{m,n}^{(0,0)} V_{m-1,n-1}^{(1,-1)} - x V_{m-1,n}^{(1,-1)} V_{m,n-1}^{(0,0)} - V_{m,n-1}^{(1,0)} V_{m-1,n}^{(0,-1)} = 0, \end{aligned} \quad (4.38)$$

$$\begin{aligned}
4aV_{m-1,n-1}^{(1,0)}V_{m,n-1}^{(1,0)} + 2\nu_n(x-1)V_{m-1,n-1}^{(2,0)}V_{m,n-1}^{(0,0)} - V_{m,n}^{(0,0)}V_{m-1,n-2}^{(2,0)} &= 0, \\
2aV_{m-1,n}^{(1,-1)}V_{m,n-1}^{(1,0)} - \nu_nV_{m-1,n-1}^{(2,0)}V_{m,n}^{(0,-1)} - \mu_{m+1}V_{m,n}^{(0,0)}V_{m-1,n-1}^{(2,-1)} &= 0, \\
4axV_{m-1,n}^{(1,-1)}V_{m-1,n-1}^{(1,0)} - 2\nu_n(x-1)V_{m-1,n-1}^{(2,0)}V_{m-1,n}^{(0,-1)} - V_{m,n}^{(0,0)}V_{m-2,n-1}^{(2,-1)} &= 0,
\end{aligned} \tag{4.39}$$

$$\begin{aligned}
4bV_{m-1,n-1}^{(1,0)}V_{m,n-1}^{(1,0)} - 2\nu_n(x+1)V_{m,n-1}^{(1,1)}V_{m-1,n-1}^{(1,-1)} + V_{m-1,n}^{(1,-1)}V_{m,n-2}^{(1,1)} &= 0, \\
4bxV_{m,n}^{(0,0)}V_{m,n-1}^{(1,0)} - 2\nu_n(x+1)V_{m,n-1}^{(1,1)}V_{m,n}^{(0,-1)} + V_{m-1,n}^{(1,-1)}V_{m+1,n-1}^{(0,1)} &= 0, \\
2bV_{m,n}^{(0,0)}V_{m-1,n-1}^{(1,0)} - \nu_nV_{m,n-1}^{(1,1)}V_{m-1,n}^{(0,-1)} + \mu_mV_{m-1,n}^{(1,-1)}V_{m,n-1}^{(0,1)} &= 0,
\end{aligned} \tag{4.40}$$

$$\begin{aligned}
4(a+m+n)xV_{m,n}^{(0,0)}V_{m,n-1}^{(1,0)} - 2\nu_n(x-1)V_{m,n}^{(1,0)}V_{m,n-1}^{(0,0)} - V_{m-1,n-1}^{(1,0)}V_{m+1,n}^{(0,0)} &= 0, \\
2(a+m+n)V_{m-1,n}^{(1,-1)}V_{m,n-1}^{(1,0)} - \nu_nV_{m,n}^{(1,0)}V_{m-1,n-1}^{(1,-1)} - \mu_{m+1}V_{m-1,n-1}^{(1,0)}V_{m,n}^{(1,-1)} &= 0, \\
4(a+m+n)V_{m,n}^{(0,0)}V_{m-1,n}^{(1,-1)} + 2\nu_n(x-1)V_{m,n}^{(1,0)}V_{m-1,n}^{(0,-1)} - V_{m-1,n-1}^{(1,0)}V_{m,n+1}^{(0,-1)} &= 0,
\end{aligned} \tag{4.41}$$

$$\begin{aligned}
2(b-m+n)V_{m,n}^{(0,0)}V_{m-1,n-1}^{(1,0)} - \nu_nV_{m-1,n}^{(1,0)}V_{m,n-1}^{(0,0)} + \mu_mV_{m,n-1}^{(1,0)}V_{m-1,n}^{(0,0)} &= 0, \\
4(b-m+n)xV_{m-1,n}^{(1,-1)}V_{m-1,n-1}^{(1,0)} - 2\nu_n(x+1)V_{m-1,n}^{(1,0)}V_{m-1,n-1}^{(1,-1)} + V_{m,n-1}^{(1,0)}V_{m-2,n}^{(1,-1)} &= 0, \\
4(b-m+n)V_{m,n}^{(0,0)}V_{m-1,n}^{(1,-1)} - 2\nu_n(x+1)V_{m-1,n}^{(1,0)}V_{m,n}^{(0,-1)} + V_{m,n-1}^{(1,0)}V_{m-1,n+1}^{(0,-1)} &= 0,
\end{aligned} \tag{4.42}$$

$$\begin{aligned}
2V_{m-1,n-1}^{(1,0)}V_{m,n-1}^{(1,0)} - (x+1)V_{m,n-1}^{(1,1)}V_{m-1,n-1}^{(1,-1)} + (x-1)V_{m-1,n-1}^{(2,0)}V_{m,n-1}^{(0,0)} &= 0, \\
2xV_{m,n}^{(0,0)}V_{m,n-1}^{(1,0)} - (x+1)V_{m,n-1}^{(1,1)}V_{m,n}^{(0,-1)} - (x-1)V_{m,n}^{(1,0)}V_{m,n-1}^{(0,0)} &= 0, \\
2V_{m,n}^{(0,0)}V_{m-1,n-1}^{(1,0)} - V_{m,n-1}^{(1,1)}V_{m-1,n}^{(0,-1)} - V_{m-1,n}^{(1,0)}V_{m,n-1}^{(0,0)} &= 0, \\
2V_{m,n}^{(0,0)}V_{m-1,n}^{(1,-1)} - (x+1)V_{m-1,n}^{(1,0)}V_{m,n}^{(0,-1)} + (x-1)V_{m,n}^{(1,0)}V_{m-1,n}^{(0,-1)} &= 0, \\
2xV_{m-1,n}^{(1,-1)}V_{m-1,n-1}^{(1,0)} - (x+1)V_{m-1,n}^{(1,0)}V_{m-1,n-1}^{(1,-1)} - (x-1)V_{m-1,n-1}^{(2,0)}V_{m-1,n}^{(0,-1)} &= 0, \\
2V_{m-1,n}^{(1,-1)}V_{m,n-1}^{(1,0)} - V_{m,n}^{(1,0)}V_{m-1,n-1}^{(1,-1)} - V_{m-1,n-1}^{(2,0)}V_{m,n}^{(0,-1)} &= 0,
\end{aligned} \tag{4.43}$$

where we denote as

$$\mu_m = a - b + m - \frac{1}{2}, \quad \nu_n = a + b + n - \frac{1}{2}, \tag{4.44}$$

$$V_{m,n}^{(k,l)} = V_{m,n}(x; a+k, b+l). \tag{4.45}$$

Conversely, by solving the bilinear relations (4.38)-(4.43) with the initial conditions (4.35), one can get the family of algebraic solutions (4.36) with (4.37). Even though these bilinear relations are overdetermined systems, the consistency is guaranteed by construction. In order to show Theorem 2.2, we will prove not Toda equations (4.34) but the bilinear relations (4.38)-(4.43).

5 Proof of the determinant formula

In this section, we give a proof of Theorem 2.2.

Proposition 5.1 *We have*

$$V_{m,n}(x; a, b) = (-2x)^{m(m+1)/2}(-2)^{n(n+1)/2}\xi_m\xi_nS_{m,n}(x; a, b), \quad m, n \in \mathbb{Z}, \tag{5.1}$$

where $S_{m,n} = S_{m,n}(x; a, b)$ is defined in Theorem 2.2 and ξ_n is the factor determined by

$$\xi_{n+1}\xi_{n-1} = (2n+1)\xi_n^2, \quad \xi_{-1} = \xi_0 = 1. \tag{5.2}$$

From this Proposition, it is easy to verify that $V_{m,n}(x; a, b)$ are indeed polynomials in a, b and x with coefficients in \mathbb{Z} .

Substituting (5.1) into (4.36), we find that Theorem 2.2 is a direct consequence of Proposition 5.1. Taking (2.5), (2.6) and (5.1) into account, we obtain the bilinear relations for $R_{m,n}$.

Proposition 5.2 *Let $R_{m,n}$ be a family of polynomials given in Definition 2.1. Then, we have*

$$\begin{aligned} R_{m-1,n}^{(0,-1)} R_{m,n-1}^{(1,1)} + (x-1) R_{m-1,n-1}^{(0,0)} R_{m,n}^{(1,0)} - x R_{m,n-1}^{(0,-1)} R_{m-1,n}^{(1,1)} &= 0, \\ (x-1) R_{m,n}^{(0,0)} R_{m-1,n-1}^{(1,0)} - x R_{m-1,n}^{(0,-1)} R_{m,n-1}^{(1,1)} + R_{m,n-1}^{(0,-1)} R_{m-1,n}^{(1,1)} &= 0, \\ R_{m-1,n}^{(1,0)} R_{m,n-1}^{(0,0)} - (x+1) R_{m-1,n-1}^{(1,1)} R_{m,n}^{(0,-1)} + x R_{m,n-1}^{(1,0)} R_{m-1,n}^{(0,0)} &= 0, \\ (x+1) R_{m,n}^{(1,1)} R_{m-1,n-1}^{(0,-1)} - x R_{m-1,n}^{(1,0)} R_{m,n-1}^{(0,0)} - R_{m,n-1}^{(1,0)} R_{m-1,n}^{(0,0)} &= 0, \end{aligned} \quad (5.3)$$

$$\begin{aligned} (2c-d-m-n) R_{m-1,n}^{(0,0)} R_{m,n}^{(0,-1)} + c(x-1) R_{m-1,n}^{(1,0)} R_{m,n}^{(-1,-1)} + (2n+1) R_{m,n+1}^{(0,0)} R_{m-1,n-1}^{(0,-1)} &= 0, \\ (2c-d-m-n) R_{m-1,n}^{(0,0)} R_{m,n-1}^{(0,0)} - c R_{m-1,n-1}^{(1,1)} R_{m,n}^{(-1,-1)} - (c-d) R_{m,n}^{(0,1)} R_{m-1,n-1}^{(0,-1)} &= 0, \\ (2c-d-m-n) x R_{m,n}^{(0,-1)} R_{m,n-1}^{(0,0)} - c(x-1) R_{m,n-1}^{(1,0)} R_{m,n}^{(-1,-1)} + (2m+1) x R_{m+1,n}^{(0,0)} R_{m-1,n-1}^{(0,-1)} &= 0, \end{aligned} \quad (5.4)$$

$$\begin{aligned} (d+m-n) R_{m-1,n}^{(0,1)} R_{m,n}^{(0,0)} - c(x+1) R_{m,n}^{(1,2)} R_{m-1,n}^{(-1,-1)} - (2n+1) R_{m-1,n+1}^{(0,0)} R_{m,n-1}^{(0,1)} &= 0, \\ (d+m-n) x R_{m,n}^{(0,0)} R_{m,n-1}^{(0,-1)} - c(x+1) R_{m,n-1}^{(1,1)} R_{m,n}^{(-1,-2)} - (2m+1) x R_{m-1,n}^{(0,-1)} R_{m+1,n-1}^{(0,0)} &= 0, \\ (d+m-n) R_{m,n}^{(0,0)} R_{m-1,n-1}^{(0,0)} - c R_{m,n-1}^{(1,1)} R_{m-1,n}^{(-1,-1)} + (c-d) R_{m-1,n}^{(0,-1)} R_{m,n-1}^{(0,1)} &= 0, \end{aligned} \quad (5.5)$$

$$\begin{aligned} (2c-d+m+n) x R_{m,n}^{(0,1)} R_{m,n-1}^{(0,0)} - c(x-1) R_{m,n}^{(1,1)} R_{m,n-1}^{(-1,0)} + (2m+1) x R_{m-1,n-1}^{(0,1)} R_{m+1,n}^{(0,0)} &= 0, \\ (2c-d+m+n) R_{m-1,n}^{(0,0)} R_{m,n-1}^{(0,0)} - c R_{m,n}^{(1,1)} R_{m-1,n-1}^{(-1,-1)} - (c-d) R_{m-1,n-1}^{(0,1)} R_{m,n}^{(0,-1)} &= 0, \\ (2c-d+m+n) R_{m,n}^{(0,1)} R_{m-1,n}^{(0,0)} + c(x-1) R_{m,n}^{(1,1)} R_{m-1,n}^{(-1,0)} + (2n+1) R_{m-1,n-1}^{(0,1)} R_{m,n+1}^{(0,0)} &= 0, \end{aligned} \quad (5.6)$$

$$\begin{aligned} (d-m+n) R_{m,n}^{(0,0)} R_{m-1,n-1}^{(0,0)} - c R_{m-1,n}^{(1,1)} R_{m,n-1}^{(-1,-1)} + (c-d) R_{m,n-1}^{(0,-1)} R_{m-1,n}^{(0,1)} &= 0, \\ (d-m+n) x R_{m,n}^{(0,0)} R_{m,n-1}^{(0,1)} - c(x+1) R_{m,n}^{(1,2)} R_{m,n-1}^{(-1,-1)} - (2m+1) x R_{m+1,n-1}^{(0,0)} R_{m-1,n}^{(0,1)} &= 0, \\ (d-m+n) R_{m,n}^{(0,0)} R_{m-1,n}^{(0,-1)} - c(x+1) R_{m-1,n}^{(1,1)} R_{m,n}^{(-1,-2)} - (2n+1) R_{m,n-1}^{(0,-1)} R_{m-1,n+1}^{(0,0)} &= 0, \end{aligned} \quad (5.7)$$

$$\begin{aligned} 2 R_{m-1,n}^{(0,0)} R_{m,n}^{(0,-1)} - (x+1) R_{m,n}^{(1,1)} R_{m-1,n}^{(-1,-2)} + (x-1) R_{m-1,n}^{(1,0)} R_{m,n}^{(-1,-1)} &= 0, \\ 2 x R_{m,n}^{(0,0)} R_{m,n-1}^{(0,-1)} - (x+1) R_{m,n-1}^{(1,1)} R_{m,n}^{(-1,-2)} - (x-1) R_{m,n}^{(1,0)} R_{m,n-1}^{(-1,-1)} &= 0, \\ 2 R_{m,n}^{(0,0)} R_{m-1,n-1}^{(0,0)} - R_{m,n-1}^{(1,1)} R_{m-1,n}^{(-1,-1)} - R_{m-1,n}^{(1,1)} R_{m,n-1}^{(-1,-1)} &= 0, \\ 2 R_{m,n}^{(0,0)} R_{m-1,n}^{(0,-1)} - (x+1) R_{m-1,n}^{(1,1)} R_{m,n}^{(-1,-2)} + (x-1) R_{m,n}^{(1,0)} R_{m-1,n}^{(-1,-1)} &= 0, \\ 2 x R_{m,n}^{(0,-1)} R_{m,n-1}^{(0,0)} - (x+1) R_{m,n}^{(1,1)} R_{m,n-1}^{(-1,-2)} - (x-1) R_{m,n-1}^{(1,0)} R_{m,n}^{(-1,-1)} &= 0, \\ 2 R_{m-1,n}^{(0,0)} R_{m,n-1}^{(0,0)} - R_{m,n}^{(1,1)} R_{m-1,n-1}^{(-1,-1)} - R_{m-1,n-1}^{(1,1)} R_{m,n}^{(-1,-1)} &= 0, \end{aligned} \quad (5.8)$$

where we denote as

$$R_{m,n}^{(i,j)} = R_{m,n}(c+i, d+j). \quad (5.9)$$

From the above discussion, now the proof of Theorem 2.2 is reduced to that of Proposition 5.2.

It is possible to reduce the number of bilinear relations to be proved by the following symmetries of $R_{m,n}$.

Lemma 5.3 *We have the relations for $m, n \in \mathbb{Z}_{\geq 0}$*

$$R_{n,m}(x^{-1}) = R_{m,n}(x), \quad (5.10)$$

$$R_{m,n}(-c, -d) = (-1)^{m(m+1)/2+n(n+1)/2} R_{m,n}(c, d), \quad (5.11)$$

$$R_{m,n}(-x; c, 2c-d) = (-1)^{m(m+1)/2+n(n+1)/2} R_{m,n}(x; c, d). \quad (5.12)$$

Proof. The first relation (5.10) is easily obtained from the definition (2.1) and (2.3). To verify the second relation (5.11), we introduce two sets of polynomials $\bar{p}_k = \bar{p}_k^{(c,d)}(x)$ and $\bar{q}_k = \bar{q}_k^{(c,d)}(x)$, $k \in \mathbb{Z}$, by

$$\begin{aligned} \sum_{k=0}^{\infty} \bar{p}_k^{(c,d)}(x) \lambda^k &= G(x; -c, -d; -\lambda), \quad \bar{p}_k^{(c,d)}(x) = 0 \text{ for } k < 0, \\ \bar{q}_k^{(c,d)}(x) &= \bar{p}_k^{(c,d)}(x^{-1}), \end{aligned} \quad (5.13)$$

where G is the generating function (2.2). Since we have

$$\frac{G(x; -c, -d; -\lambda)}{G(x; c, d; \lambda)} = (1 - \lambda^2)^{-c+d} (1 - x^2 \lambda^2)^c, \quad (5.14)$$

we see that

$$\bar{p}_k(x) = p_k(x) + \sum_{j=1}^{\infty} \rho_j(x) p_{k-2j}(x), \quad \bar{q}_k(x) = q_k(x) + \sum_{j=1}^{\infty} \rho_j(x^{-1}) q_{k-2j}(x), \quad (5.15)$$

where $\rho_j(x) = \rho_j(x; c, d)$ are some functions. Therefore, $R_{m,n}$ for $m, n \in \mathbb{Z}_{\geq 0}$ can be expressed in terms of the same determinant as (2.3) with the entries p_k and q_k replaced by \bar{p}_k and \bar{q}_k , respectively. Noticing that

$$\bar{p}_k^{(c,d)}(x) = (-1)^k p_k^{(-c,-d)}(x), \quad \bar{q}_k^{(c,d)}(x) = (-1)^k q_k^{(-c,-d)}(x), \quad (5.16)$$

we obtain the relation (5.11). The third relation (5.12) is verified similarly. \blacksquare

By the symmetries of $R_{m,n}$ described by (2.4) and Lemma 5.3, it is sufficient to prove the following bilinear relations for $m, n \in \mathbb{Z}_{\geq 0}$,

$$(x+1)R_{m,n}^{(1,1)}R_{m-1,n-1}^{(0,-1)} - xR_{m-1,n}^{(1,0)}R_{m,n-1}^{(0,0)} - R_{m,n-1}^{(1,0)}R_{m-1,n}^{(0,0)} = 0, \quad (5.17)$$

$$(d+m-n)R_{m-1,n}^{(0,1)}R_{m,n}^{(0,0)} - c(x+1)R_{m,n}^{(1,2)}R_{m-1,n}^{(-1,-1)} - (2n+1)R_{m-1,n+1}^{(0,0)}R_{m,n-1}^{(0,1)} = 0, \quad (5.18)$$

$$(d+m-n)R_{m,n}^{(0,0)}R_{m-1,n-1}^{(0,0)} - cR_{m,n-1}^{(1,1)}R_{m-1,n}^{(-1,-1)} + (c-d)R_{m-1,n}^{(0,-1)}R_{m,n-1}^{(0,1)} = 0, \quad (5.19)$$

$$2R_{m,n}^{(0,0)}R_{m-1,n-1}^{(0,0)} - R_{m,n-1}^{(1,1)}R_{m-1,n}^{(-1,-1)} - R_{m-1,n}^{(1,1)}R_{m,n-1}^{(-1,-1)} = 0, \quad (5.20)$$

$$2R_{m-1,n}^{(0,0)}R_{m,n-1}^{(0,0)} - R_{m,n}^{(1,1)}R_{m-1,n-1}^{(-1,-1)} - R_{m-1,n-1}^{(1,1)}R_{m,n}^{(-1,-1)} = 0, \quad (5.21)$$

$$2R_{m-1,n}^{(0,0)}R_{m,n}^{(0,-1)} - (x+1)R_{m,n}^{(1,1)}R_{m-1,n}^{(-1,-2)} + (x-1)R_{m-1,n}^{(1,0)}R_{m,n}^{(-1,-1)} = 0. \quad (5.22)$$

From the symmetry (5.12) and the bilinear relation (5.17), we have

$$(x-1)R_{m,n}^{(0,0)}R_{m-1,n-1}^{(1,0)} - xR_{m-1,n}^{(0,-1)}R_{m,n-1}^{(1,1)} + R_{m,n-1}^{(0,-1)}R_{m-1,n}^{(1,1)} = 0. \quad (5.23)$$

Then, it is possible to derive the bilinear relation (5.22) as follows,

$$R_{m-1,n}^{(0,0)} \times (5.20)|_{d \rightarrow d-1} - R_{m-1,n}^{(-1,-2)} \times (5.17) + R_{m-1,n}^{(1,0)} \times (5.23)|_{c \rightarrow c-1, d \rightarrow d-1} = R_{m-1,n-1}^{(0,-1)} \times (5.22). \quad (5.24)$$

Therefore, the bilinear relations to be proved are (5.17)-(5.21).

In the following, we show that these bilinear relations (5.17)-(5.21) are reduced to Jacobi's identity of determinants. Let D be an $(m+n+1) \times (m+n+1)$ determinant and $D \begin{bmatrix} i_1 & i_2 & \cdots & i_k \\ j_1 & j_2 & \cdots & j_k \end{bmatrix}$ the minor that are obtained by deleting the rows with indices i_1, \dots, i_k and the columns with indices j_1, \dots, j_k . Then, we have Jacobi's identities

$$D \cdot D \begin{bmatrix} m & m+1 \\ 1 & m+n+1 \end{bmatrix} = D \begin{bmatrix} m \\ 1 \end{bmatrix} D \begin{bmatrix} m+1 \\ m+n+1 \end{bmatrix} - D \begin{bmatrix} m \\ m+n+1 \end{bmatrix} D \begin{bmatrix} m+1 \\ 1 \end{bmatrix}, \quad (5.25)$$

$$D \cdot D \begin{bmatrix} m & m+1 \\ 1 & 2 \end{bmatrix} = D \begin{bmatrix} m \\ 1 \end{bmatrix} D \begin{bmatrix} m+1 \\ 2 \end{bmatrix} - D \begin{bmatrix} m \\ 2 \end{bmatrix} D \begin{bmatrix} m+1 \\ 1 \end{bmatrix}, \quad (5.26)$$

$$D \cdot D \begin{bmatrix} 1 & m+1 \\ 2 & m+n+1 \end{bmatrix} = D \begin{bmatrix} 1 \\ 2 \end{bmatrix} D \begin{bmatrix} m+1 \\ m+n+1 \end{bmatrix} - D \begin{bmatrix} 1 \\ m+n+1 \end{bmatrix} D \begin{bmatrix} m+1 \\ 2 \end{bmatrix}. \quad (5.27)$$

First, we give the proof of the bilinear relations (5.17)-(5.19). We have the following lemmas.

Lemma 5.4 *Put*

$$D = \begin{vmatrix} -q_1^{(c-m-n, d-m-n)} & q_1^{(c-m-n+1, d-m-n)} & \cdots & q_{-m-n+3}^{(c-1, d-2)} & q_{-m-n+2}^{(c, d-1)} \\ -q_3^{(c-m-n, d-m-n)} & q_3^{(c-m-n+1, d-m-n)} & \cdots & q_{-m-n+5}^{(c-1, d-2)} & q_{-m-n+4}^{(c, d-1)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ -q_{2m-1}^{(c-m-n, d-m-n)} & q_{2m-1}^{(c-m-n+1, d-m-n)} & \cdots & q_{m-n+1}^{(c-1, d-2)} & q_{m-n}^{(c, d-1)} \\ x^{-m-n} p_{2n}^{(c-m-n, d-m-n)} & x^{-m-n+1} p_{2n}^{(c-m-n+1, d-m-n)} & \cdots & x^{-1} p_{2n}^{(c-1, d-2)} & p_{2n}^{(c, d-1)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x^{-m-n} p_2^{(c-m-n, d-m-n)} & x^{-m-n+1} p_2^{(c-m-n+1, d-m-n)} & \cdots & x^{-1} p_2^{(c-1, d-2)} & p_2^{(c, d-1)} \\ x^{-m-n} p_0^{(c-m-n, d-m-n)} & x^{-m-n+1} p_0^{(c-m-n+1, d-m-n)} & \cdots & x^{-1} p_0^{(c-1, d-2)} & p_0^{(c, d-1)} \end{vmatrix}. \quad (5.28)$$

Then, we have

$$\begin{aligned} D &= (-1)^m (1+x^{-1})^{m+n} R_{m,n}^{(0,0)}, \quad D \begin{bmatrix} m & m+1 \\ 1 & m+n+1 \end{bmatrix} = x^{-n} R_{m-1, n-1}^{(-1, -2)}, \\ D \begin{bmatrix} m \\ 1 \end{bmatrix} &= R_{m-1, n}^{(0, -1)}, \quad D \begin{bmatrix} m+1 \\ m+n+1 \end{bmatrix} = (-1)^m x^{-n} (1+x^{-1})^{m+n-1} R_{m, n-1}^{(-1, -1)}, \\ D \begin{bmatrix} m \\ m+n+1 \end{bmatrix} &= (-1)^{m-1} x^{-n-1} (1+x^{-1})^{m+n-1} R_{m-1, n}^{(-1, -1)}, \quad D \begin{bmatrix} m+1 \\ 1 \end{bmatrix} = R_{m, n-1}^{(0, -1)}. \end{aligned} \quad (5.29)$$

Lemma 5.5 *Put*

$$D = \begin{vmatrix} \tilde{q}_1^{(c-m-n, d-m-n)} & q_1^{(c-m-n, d-m-n-1)} & \cdots & q_{-m-n+3}^{(c-2, d-3)} & q_{-m-n+2}^{(c-1, d-2)} \\ \tilde{q}_3^{(c-m-n, d-m-n)} & q_3^{(c-m-n, d-m-n-1)} & \cdots & q_{-m-n+5}^{(c-2, d-3)} & q_{-m-n+4}^{(c-1, d-2)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \tilde{q}_{2m-1}^{(c-m-n, d-m-n)} & q_{2m-1}^{(c-m-n, d-m-n-1)} & \cdots & q_{m-n+1}^{(c-2, d-3)} & q_{m-n}^{(c-1, d-2)} \\ \tilde{p}_{2n}^{(c-m-n, d-m-n)} & x^{-m-n+1} p_{2n+1}^{(c-m-n, d-m-n-1)} & \cdots & x^{-1} p_{2n+1}^{(c-2, d-3)} & p_{2n+1}^{(c-1, d-2)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \tilde{p}_2^{(c-m-n, d-m-n)} & x^{-m-n+1} p_3^{(c-m-n, d-m-n-1)} & \cdots & x^{-1} p_3^{(c-2, d-3)} & p_3^{(c-1, d-2)} \\ \tilde{p}_0^{(c-m-n, d-m-n)} & x^{-m-n+1} p_1^{(c-m-n, d-m-n-1)} & \cdots & x^{-1} p_1^{(c-2, d-3)} & p_1^{(c-1, d-2)} \end{vmatrix}, \quad (5.30)$$

with

$$\hat{p}_{2k}^{(c-m-n, d-m-n)} = \frac{x^{-m-n}}{2k+1} p_{2k}^{(c-m-n, d-m-n)}, \quad \hat{q}_{2k-1}^{(c-m-n, d-m-n)} = \frac{q_{2k-1}^{(c-m-n, d-m-n)}}{(d-m-n+2k-2)x}. \quad (5.31)$$

Then, we have

$$\begin{aligned} D &= (-1)^{m+n} (1+x)^{m+n} x^{-m} \frac{\prod_{j=1}^{m+n} (c-m-n+j-1)}{\prod_{i=1}^m (d-m-n+2i-2) \prod_{k=0}^n (2k+1)} R_{m,n}^{(0,0)}, \\ D \begin{bmatrix} m \\ m+n+1 \end{bmatrix} &= (-1)^{m+n-1} (1+x)^{m+n-1} x^{-m-n} \frac{\prod_{j=1}^{m+n-1} (c-m-n+j-1)}{\prod_{i=1}^{m-1} (d-m-n+2i-2) \prod_{k=0}^n (2k+1)} R_{m-1,n}^{(-1,-1)}, \\ D \begin{bmatrix} m+1 \\ m+n+1 \end{bmatrix} &= (-1)^{m+n-1} (1+x)^{m+n-1} x^{-m-n} \frac{\prod_{j=1}^{m+n-1} (c-m-n+j-1)}{\prod_{i=1}^m (d-m-n+2i-2) \prod_{k=0}^{n-1} (2k+1)} R_{m,n-1}^{(-1,-1)}, \\ D \begin{bmatrix} m \\ 1 \end{bmatrix} &= R_{m-1,n+1}^{(-1,-2)}, \quad D \begin{bmatrix} m+1 \\ 1 \end{bmatrix} = R_{m,n}^{(-1,-2)}, \quad D \begin{bmatrix} m & m+1 \\ 1 & m+n+1 \end{bmatrix} = x^{-n} R_{m-1,n}^{(-2,-3)}. \end{aligned} \quad (5.32)$$

Lemma 5.6 Put

$$D = \begin{vmatrix} \hat{q}_1^{(c,d-m-n)} & q_1^{(c-1,d-m-n-1)} & \cdots & q_{-m-n+3}^{(c-1,d-3)} & q_{-m-n+2}^{(c-1,d-2)} \\ \hat{q}_3^{(c,d-m-n)} & q_3^{(c-1,d-m-n-1)} & \cdots & q_{-m-n+5}^{(c-1,d-3)} & q_{-m-n+4}^{(c-1,d-2)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \hat{q}_{2m-1}^{(c,d-m-n)} & q_{2m-1}^{(c-1,d-m-n-1)} & \cdots & q_{m-n+1}^{(c-1,d-3)} & q_{m-n}^{(c-1,d-2)} \\ \hat{p}_{2n}^{(c,d-m-n)} & (-1)^{m+n-1} p_{2n+1}^{(c-1,d-m-n-1)} & \cdots & (-1)^1 p_{2n+1}^{(c-1,d-3)} & p_{2n+1}^{(c-1,d-2)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \hat{p}_2^{(c,d-m-n)} & (-1)^{m+n-1} p_3^{(c-1,d-m-n-1)} & \cdots & (-1)^1 p_3^{(c-1,d-3)} & p_3^{(c-1,d-2)} \\ \hat{p}_0^{(c,d-m-n)} & (-1)^{m+n-1} p_1^{(c-1,d-m-n-1)} & \cdots & (-1)^1 p_1^{(c-1,d-3)} & p_1^{(c-1,d-2)} \end{vmatrix}, \quad (5.33)$$

with

$$\hat{p}_{2k}^{(c,d-m-n)} = (-1)^{m+n} \frac{p_{2k}^{(c,d-m-n)}}{2k+1}, \quad \hat{q}_{2k-1}^{(c,d-m-n)} = \frac{q_{2k-1}^{(c,d-m-n)}}{(d-m-n+2k-2)x}. \quad (5.34)$$

Then, we have

$$D = (-1)^{m+n} (1+x)^{m+n} x^{-m} \frac{\prod_{j=1}^{m+n} (c-d+m+n-j+1)}{\prod_{i=1}^m (d-m-n+2i-2) \prod_{k=0}^n (2k+1)} R_{m,n}^{(0,0)},$$

$$\begin{aligned}
D \begin{bmatrix} m \\ m+n+1 \end{bmatrix} &= (-1)^m (1+x)^{m+n-1} x^{-m+1} \frac{\prod_{j=1}^{m+n-1} (c-d+m+n-j+1)}{\prod_{i=1}^{m-1} (d-m-n+2i-2) \prod_{k=0}^n (2k+1)} R_{m-1,n}^{(0,-1)}, \\
D \begin{bmatrix} m+1 \\ m+n+1 \end{bmatrix} &= (-1)^{m-1} (1+x)^{m+n-1} x^{-m} \frac{\prod_{j=1}^{m+n-1} (c-d+m+n-j+1)}{\prod_{i=1}^m (d-m-n+2i-2) \prod_{k=0}^{n-1} (2k+1)} R_{m,n-1}^{(0,-1)}, \\
D \begin{bmatrix} m \\ 1 \end{bmatrix} &= R_{m-1,n}^{(-1,-2)}, \quad D \begin{bmatrix} m+1 \\ 1 \end{bmatrix} = R_{m,n}^{(-1,-2)}, \quad D \begin{bmatrix} m & m+1 \\ 1 & m+n+1 \end{bmatrix} = (-1)^n R_{m-1,n}^{(-1,-3)}. \quad (5.35)
\end{aligned}$$

It is easy to see that the bilinear relations (5.17) and (5.18) follow immediately from Jacobi's identity (5.25) by using Lemma 5.4 and 5.5, respectively. By the Lemma 5.6, Jacobi's identity (5.25) is reduced to

$$(d+m-n)xR_{m-1,n}^{(1,1)}R_{m,n}^{(0,0)} + (c-d)(x+1)R_{m,n}^{(1,2)}R_{m-1,n}^{(0,-1)} + (2n+1)R_{m-1,n+1}^{(0,0)}R_{m,n-1}^{(1,1)} = 0. \quad (5.36)$$

Then, the bilinear relation (5.19) is derived as follows,

$$R_{m,n-1}^{(0,1)} \times (5.36) + R_{m,n-1}^{(1,1)} \times (5.18) + (d+m-n)R_{m,n}^{(0,0)} \times (5.17)|_{d \rightarrow d+1} = (x+1)R_{m,n}^{(1,2)} \times (5.19). \quad (5.37)$$

The proof of Lemmas 5.4~5.6 is given in Appendix B.

Next, we prove the bilinear relations (5.20) and (5.21). We have the following lemmas.

Lemma 5.7 *Put*

$$D = \begin{vmatrix} -x^{-1}q_1^- & x^{-1}q_1^+ & q_1 & \cdots & q_{-m-n+4} \\ -x^{-1}(q_3^- + x^{-2}q_1^-) & x^{-1}q_3^+ & q_3 & \cdots & q_{-m-n+6} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -x^{-1}(q_{2m-1}^- + \cdots + x^{-2m+2}q_1^-) & x^{-1}q_{2m-1}^+ & q_{2m-1} & \cdots & q_{m-n+2} \\ p_{n-m+1}^- + \cdots + x^{2n-2}p_{-n-m+3}^- & p_{n-m+1}^+ & p_{n-m+2} & \cdots & p_{2n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ p_{-n-m+5}^- + x^2p_{-n-m+3}^- & p_{-n-m+5}^+ & p_{-n-m+6} & \cdots & p_3 \\ p_{-n-m+3}^- & p_{-n-m+3}^+ & p_{-n-m+4} & \cdots & p_1 \end{vmatrix}, \quad (5.38)$$

with $p_k^\pm = p_k^{(c \pm 1, d \pm 1)}$. Then, we have

$$\begin{aligned}
D \begin{bmatrix} m \\ 1 \end{bmatrix} &= x^{-m+1} R_{m-1,n}^{(1,1)}, \quad D \begin{bmatrix} m+1 \\ 1 \end{bmatrix} = x^{-m} R_{m,n-1}^{(1,1)}, \\
D \begin{bmatrix} m \\ 2 \end{bmatrix} &= (-x)^{-m+1} R_{m-1,n}^{(-1,-1)}, \quad D \begin{bmatrix} m+1 \\ 2 \end{bmatrix} = (-x)^{-m} R_{m,n-1}^{(-1,-1)}, \\
D \begin{bmatrix} m & m+1 \\ 1 & 2 \end{bmatrix} &= R_{m-1,n-1}^{(0,0)},
\end{aligned} \quad (5.39)$$

and

$$D = 2(-1)^{-m} x^{-2m+1} R_{m,n}^{(0,0)}. \quad (5.40)$$

Lemma 5.8 *Put*

$$D = \begin{vmatrix} 1 & 0 & 0 & \cdots & 0 \\ -x^{-1}q_1^- & x^{-1}q_1^+ & q_1 & \cdots & q_{-m-n+3} \\ -x^{-1}(q_3^- + x^{-2}q_1^-) & x^{-1}q_3^+ & q_3 & \cdots & q_{-m-n+5} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -x^{-1}(q_{2m-1}^- + \cdots + x^{-2m+2}q_1^-) & x^{-1}q_{2m-1}^+ & q_{2m-1} & \cdots & q_{m-n+1} \\ p_{n-m}^- + \cdots + x^{2n-2}p_{-n-m+2}^- & p_{n-m}^+ & p_{n-m+1} & \cdots & p_{2n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ p_{-n-m+4}^- + x^2p_{-n-m+2}^- & p_{-n-m+4}^+ & p_{-n-m+5} & \cdots & p_3 \\ p_{-n-m+2}^- & p_{-n-m+2}^+ & p_{-n-m+3} & \cdots & p_1 \end{vmatrix}. \quad (5.41)$$

Then, we have

$$\begin{aligned} D &= x^{-m} R_{m,n}^{(1,1)}, \quad D \begin{bmatrix} 1 & m+1 \\ 2 & m+n+1 \end{bmatrix} = (-x)^{-m+1} R_{m-1,n-1}^{(-1,-1)}, \\ D \begin{bmatrix} 1 \\ 2 \end{bmatrix} &= (-x)^{-m} R_{m,n}^{(-1,-1)}, \quad D \begin{bmatrix} m+1 \\ m+n+1 \end{bmatrix} = x^{-m+1} R_{m-1,n-1}^{(1,1)}, \\ D \begin{bmatrix} m+1 \\ 2 \end{bmatrix} &= R_{m-1,n}^{(0,0)}, \quad D \begin{bmatrix} 1 \\ m+n+1 \end{bmatrix} = 2(-1)^{-m} x^{-2m+1} R_{m,n-1}^{(0,0)}. \end{aligned} \quad (5.42)$$

From Lemma 5.7, Jacobi's identity (5.26) is lead to the bilinear relation (5.20). Lemma 5.8 and Jacobi's identity (5.27) give the bilinear relation (5.21). We also give the proof of Lemma 5.7 and 5.8 in Appendix B.

6 Degeneration of algebraic solutions

It is well known that, starting from P_{VI} , one can obtain P_V, \dots, P_I by successive limiting procedures in the following diagram [25, 3],

$$\begin{array}{ccccc} P_{VI} & \longrightarrow & P_V & \longrightarrow & P_{III} \\ & & \downarrow & & \downarrow \\ & & P_{IV} & \longrightarrow & P_{II} \longrightarrow P_I. \end{array} \quad (6.1)$$

It is also known that each Painlevé equation, except for P_I , admits particular solutions expressed by special functions, and that the coalescence diagram of these special functions is given as

$$\begin{array}{ccccc} \text{hypergeometric} & \longrightarrow & \text{confluent hypergeometric} & \longrightarrow & \text{Bessel} \\ & & \downarrow & & \downarrow \\ & & \text{Hermite-Weber} & \longrightarrow & \text{Airy}. \end{array} \quad (6.2)$$

How is the degeneration diagram of algebraic (or rational) solutions that originate from the fixed points of Dynkin automorphisms? In this section, we show that, starting from the family of algebraic solutions to P_{VI} given in Section 2, we can obtain that of the rational solutions to P_V , P_{III} and P_{II} by degeneration in the following diagram,

$$\begin{array}{ccc} P_{VI} & \longrightarrow & P_V \\ \downarrow & & \downarrow \\ P_{III} & \longrightarrow & P_{II}. \end{array} \quad (6.3)$$

The horizontal arrows in (6.3) are naturally obtained as the coalescence of Painlevé equations (or corresponding Hamilton systems). We need to remark on the vertical arrows. The degeneration procedures themselves are obtained as the combination of those for equations or Hamilton systems. Nevertheless, the degeneration of the algebraic (or rational) solutions seems to be direct one. Namely, we believe that the rational solutions of P_V cannot degenerate to those of P_{III} and that the rational solutions of P_{IV} expressed in terms of Okamoto polynomials cannot be linked with the above diagram.

6.1 Degeneration from P_{VI} to P_V

As is known [22], P_V

$$\frac{d^2 y}{dt^2} = \left(\frac{1}{2y} + \frac{1}{y-1} \right) \left(\frac{dy}{dt} \right)^2 - \frac{1}{t} \frac{dy}{dt} + \frac{(y-1)^2}{2t^2} \left(\kappa_\infty^2 y - \frac{\kappa_0^2}{y} \right) - (\theta+1) \frac{y}{t} - \frac{y(y+1)}{2(y-1)}, \quad (6.4)$$

is equivalent to the Hamilton system

$$S_V : \quad q' = \frac{\partial H}{\partial p}, \quad p' = -\frac{\partial H}{\partial q}, \quad ' = t \frac{d}{dt}, \quad (6.5)$$

with the Hamiltonian

$$H = q(q-1)^2 p^2 - [\kappa_0(q-1)^2 + \theta q(q-1) + tq] p + \kappa(q-1), \quad (6.6)$$

$$\kappa = \frac{1}{4}(\kappa_0 + \theta)^2 - \frac{1}{4}\kappa_\infty^2.$$

This system can be derived from S_{VI} by degeneration [3]. The Hamilton equation (1.2) with the Hamiltonian (1.3) is reduced to (6.5) with (6.6) by putting

$$t \rightarrow 1 - \varepsilon t, \quad \kappa_1 \rightarrow \varepsilon^{-1} + \theta + 1, \quad \theta \rightarrow -\varepsilon^{-1}, \quad (6.7)$$

and taking the limit of $\varepsilon \rightarrow 0$.

The rational solutions of S_V are expressed as follows [12].

Proposition 6.1 *Let $p_k = p_k^{(r)}(z)$ and $q_k = q_k^{(r)}(z)$, $k \in \mathbb{Z}$, be two sets of polynomials defined by*

$$\sum_{k=0}^{\infty} p_k^{(r)} \lambda^k = (1-\lambda)^{-r} \exp\left(-\frac{z\lambda}{1-\lambda}\right), \quad p_k^{(r)} = 0 \text{ for } k < 0, \quad (6.8)$$

$$q_k^{(r)}(z) = p_k^{(r)}(-z).$$

We define the polynomials $R_{m,n} = R_{m,n}^{(r)}(z)$ by

$$R_{m,n}^{(r)}(z) = \begin{vmatrix} q_1^{(r)} & q_0^{(r)} & \cdots & q_{-m+2}^{(r)} & q_{-m+1}^{(r)} & \cdots & q_{-m-n+3}^{(r)} & q_{-m-n+2}^{(r)} \\ q_3^{(r)} & q_2^{(r)} & \cdots & q_{-m+4}^{(r)} & q_{-m+3}^{(r)} & \cdots & q_{-m-n+5}^{(r)} & q_{-m-n+4}^{(r)} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots \\ q_{2m-1}^{(r)} & q_{2m-2}^{(r)} & \cdots & q_m^{(r)} & q_{m-1}^{(r)} & \cdots & q_{m-n+1}^{(r)} & q_{m-n}^{(r)} \\ p_{n-m}^{(r)} & p_{n-m+1}^{(r)} & \cdots & p_{n-1}^{(r)} & p_n^{(r)} & \cdots & p_{2n-2}^{(r)} & p_{2n-1}^{(r)} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots \\ p_{-n-m+4}^{(r)} & p_{-n-m+5}^{(r)} & \cdots & p_{-n+3}^{(r)} & p_{-n+4}^{(r)} & \cdots & p_2^{(r)} & p_3^{(r)} \\ p_{-n-m+2}^{(r)} & p_{-n-m+3}^{(r)} & \cdots & p_{-n+1}^{(r)} & p_{-n+2}^{(r)} & \cdots & p_0^{(r)} & p_1^{(r)} \end{vmatrix}, \quad (6.9)$$

for $m, n \in \mathbb{Z}_{\geq 0}$ and by

$$R_{m,n} = (-1)^{m(m+1)/2} R_{-m-1,n}, \quad R_{m,n} = (-1)^{n(n+1)/2} R_{m,-n-1}, \quad (6.10)$$

for $m, n \in \mathbb{Z}_{< 0}$, respectively. Then, setting

$$R_{m,n}^{(r)}(z) = S_{m,n}(t, s), \quad (6.11)$$

with

$$z = \frac{t}{2}, \quad r = 2s - m + n, \quad (6.12)$$

we see that

$$\begin{aligned} q &= -\frac{S_{m,n-1}(t,s)S_{m-1,n}(t,s)}{S_{m-1,n}(t,s-1)S_{m,n-1}(t,s+1)}, \\ p &= -\frac{2n-1}{4} \frac{S_{m-1,n}(t,s-1)S_{m,n-1}(t,s+1)S_{m-1,n-2}(t,s)}{S_{m-1,n-1}^2(t,s)S_{m,n-1}(t,s)}, \end{aligned} \quad (6.13)$$

give a family of rational solutions to the Hamilton system S_V for the parameters

$$\kappa_\infty = s, \quad \kappa_0 = s - m + n, \quad \theta = m + n - 1. \quad (6.14)$$

Let us consider the degeneration of the algebraic solutions of S_{VI} . Applying the Bäcklund transformation s_0 to the solutions in Theorem 2.2, we obtain the following corollary.

Corollary 6.2 *Let $S_{m,n} = S_{m,n}(x; a, b)$ be polynomials given in Theorem 2.2. Then, for $m, n \in \mathbb{Z}$,*

$$q = x \frac{S_{m,n-1}^{(1,0)} S_{m-1,n}^{(1,0)}}{S_{m-1,n}^{(1,-1)} S_{m,n-1}^{(1,1)}}, \quad p = \frac{2n-1}{2x(1-x)} \frac{S_{m-1,n}^{(1,-1)} S_{m,n-1}^{(1,1)} S_{m-1,n-2}^{(2,0)}}{S_{m-1,n-1}^{(1,0)} S_{m,n-1}^{(1,0)} S_{m-1,n-1}^{(2,0)}}, \quad (6.15)$$

where we denote as $S_{m,n}^{(k,l)} = S_{m,n}(x; a+k, b+l)$, satisfy S_{VI} for the parameters

$$\kappa_\infty = b, \quad \kappa_0 = b - m + n, \quad \kappa_1 = a + m + n, \quad \theta = -a, \quad (6.16)$$

with $x^2 = t$.

It is easy to see that by putting

$$t \rightarrow 1 - \varepsilon t, \quad a = \varepsilon^{-1}, \quad (6.17)$$

S_{VI} with (6.16) is reduced to S_V with (6.14) in the limit of $\varepsilon \rightarrow 0$.

Next, we investigate the degeneration of $R_{m,n}^{(i,j)}$ given in Definition 2.1. Putting

$$x \rightarrow -(1 - \varepsilon t)^{\frac{1}{2}}, \quad c = \varepsilon^{-1} + s + n - \frac{1}{2}, \quad d = 2s - m + n, \quad (6.18)$$

we see that the generating function (2.2) degenerates as

$$\begin{aligned} G &= (1 - \lambda)^{-d} \exp \left\{ c [\log(1 - \lambda) - \log(1 + x^{\pm 1} \lambda)] \right\} \\ &= (1 - \lambda)^{-r} \exp \left(\mp \frac{z\lambda}{1 - \lambda} + O(\varepsilon) \right), \end{aligned} \quad (6.19)$$

where we use (6.12). Then, we have

$$\lim_{\varepsilon \rightarrow 0} p_k^{(c,d)}(x) = p_k^{(r)}(z), \quad \lim_{\varepsilon \rightarrow 0} q_k^{(c,d)}(x) = q_k^{(r)}(z), \quad (6.20)$$

which gives

$$\lim_{\varepsilon \rightarrow 0} R_{m,n}^{(i,j)}(x) = R_{m,n}^{(r+j)}(z). \quad (6.21)$$

Finally, it is easy to see that (6.15) yields to (6.13).

Remark 6.3 *As we mentioned in Section 1, Kirillov and Taneda have introduced “generalized Umemura polynomials” for P_{VI} in the context of combinatorics and shown that these polynomials degenerate to $S_{m,n} = S_{m,n}(t, s)$ defined in Proposition 6.1 in some limit [8, 9, 10].*

Remark 6.4 *The polynomials $p_k^{(r)}$ (and $q_k^{(r)}$) defined by (6.8) are essentially the Laguerre polynomials, namely, $p_k^{(r)}(z) = L_k^{(r-1)}(z)$. The above degeneration corresponds to that from the Jacobi polynomials to the Laguerre polynomials.*

6.2 Degeneration from P_{VI} to P_{III}

Next, we consider P_{III}

$$\frac{d^2y}{dt^2} = \frac{1}{y} \left(\frac{dy}{dt} \right)^2 - \frac{1}{t} \frac{dy}{dt} - \frac{4}{t} [\eta_\infty \theta_\infty y^2 + \eta_0 (\theta_0 + 1)] + 4\eta_\infty^2 y^3 - \frac{4\eta_0^2}{y}, \quad (6.22)$$

which is equivalent to the Hamilton system [24]

$$S_{III} : \quad q' = \frac{\partial H}{\partial p}, \quad p' = -\frac{\partial H}{\partial q}, \quad ' = t \frac{d}{dt}, \quad (6.23)$$

with the Hamiltonian

$$H = 2q^2 p^2 - [2\eta_\infty t q^2 + (2\theta_0 + 1)q + 2\eta_0 t]p + \eta_\infty (\theta_\infty + \theta_0) t q. \quad (6.24)$$

This system can be also derived from S_{VI} , directly, by degeneration. This process is achieved by putting

$$t \rightarrow \varepsilon^2 t^2, \quad q \rightarrow \varepsilon t q, \quad p \rightarrow \varepsilon^{-1} t^{-1} p, \quad (6.25)$$

$$\kappa_\infty \rightarrow \eta_\infty \varepsilon^{-1} + \theta_\infty^{(1)}, \quad \kappa_0 \rightarrow -\eta_0 \varepsilon^{-1} + \theta_0^{(1)} + 1, \quad \kappa_1 \rightarrow -\eta_\infty \varepsilon^{-1} + \theta_\infty^{(2)}, \quad \theta \rightarrow \eta_0 \varepsilon^{-1} + \theta_0^{(2)}, \quad (6.26)$$

$$H \rightarrow -\frac{1}{2}(H + qp), \quad (6.27)$$

and taking the limit of $\varepsilon \rightarrow 0$. In fact, the system (1.2) with the Hamiltonian (1.3) is reduced to (6.23) with (6.24) by this procedure, where we put

$$\theta_\infty = \theta_\infty^{(1)} + \theta_\infty^{(2)}, \quad \theta_0 = \theta_0^{(1)} + \theta_0^{(2)}. \quad (6.28)$$

It is known that the rational solutions of S_{III} are expressed as follows [4].

Proposition 6.5 *Let $p_k = p_k^{(r)}(t)$, $k \in \mathbb{Z}$, be polynomials defined by*

$$\sum_{k=0}^{\infty} p_k^{(r)} \lambda^k = (1 + \lambda)^r \exp(-t\lambda), \quad p_k^{(r)} = 0 \text{ for } k < 0. \quad (6.29)$$

We define a family of polynomials $R_n^{(r)} = R_n^{(r)}(t)$ by

$$R_n^{(r)}(t) = \begin{vmatrix} p_n^{(r)} & \cdots & p_{2n-2}^{(r)} & p_{2n-1}^{(r)} \\ \vdots & \ddots & \vdots & \vdots \\ p_{-n+4}^{(r)} & \cdots & p_2^{(r)} & p_3^{(r)} \\ p_{-n+2}^{(r)} & \cdots & p_0^{(r)} & p_1^{(r)} \end{vmatrix}, \quad (6.30)$$

for $n \in \mathbb{Z}_{\geq 0}$ and by

$$R_n = (-1)^{n(n+1)/2} R_{-n-1}, \quad (6.31)$$

for $n \in \mathbb{Z}_{< 0}$, respectively. Then,

$$q = \frac{R_{n-1}^{(r+1)} R_n^{(r)}}{R_n^{(r+1)} R_{n-1}^{(r)}}, \quad p = -\frac{2n-1}{2} \frac{R_n^{(r+1)} R_{n-2}^{(r+1)}}{R_{n-1}^{(r+1)} R_{n-1}^{(r+1)}}, \quad (6.32)$$

give the rational solutions of S_{III} for the parameters

$$\theta_\infty = r + \frac{1}{2} + n, \quad \theta_0 + 1 = -r - \frac{1}{2} + n, \quad (6.33)$$

with

$$\eta_\infty = \eta_0 = \frac{1}{2}. \quad (6.34)$$

Before discussing the degeneration to the rational solutions of S_{III} , we slightly rewrite the determinant expression in Definition 2.1 for convenience.

Lemma 6.6 *Let $\bar{p}_k = \bar{p}_k^{(\bar{c}, \bar{d})}(x)$ and $\bar{q}_k = \bar{q}_k^{(\bar{c}, \bar{d})}(x)$, $k \in \mathbb{Z}$, be two sets of polynomials defined by*

$$\sum_{k=0}^{\infty} \bar{p}_k^{(\bar{c}, \bar{d})}(x) \lambda^k = \bar{G}(x; \bar{c}, \bar{d}; \lambda), \quad \bar{p}_k^{(\bar{c}, \bar{d})}(x) = 0 \text{ for } k < 0, \quad (6.35)$$

$$\bar{q}_k^{(\bar{c}, \bar{d})}(x) = \bar{p}_k^{(\bar{c}, \bar{d})}(x^{-1}),$$

respectively, where the generating function $\bar{G}(x; \bar{c}, \bar{d}; \lambda)$ is given by

$$\bar{G}(x; \bar{c}, \bar{d}; \lambda) = (1 - \lambda)^{\bar{d}-1} (1 + x\lambda)^{-\bar{c}}. \quad (6.36)$$

Define $\bar{R}_{m,n} = \bar{R}_{m,n}(x; \bar{c}, \bar{d})$ in terms of the same determinant as (2.3) with entries p_k and q_k replaced by \bar{p}_k and \bar{q}_k , respectively. Then, we have

$$\bar{R}_{m,n}(x; \bar{c}, \bar{d}) = S_{m,n}(x; a, b), \quad (6.37)$$

with

$$\bar{c} = a + b + n - \frac{1}{2}, \quad \bar{d} = a - b + m + \frac{1}{2}. \quad (6.38)$$

Remark 6.7 *The polynomials \bar{p}_k and \bar{q}_k are also expressed by the Jacobi polynomials as*

$$\bar{p}_k^{(\bar{c}, \bar{d})}(x) = (-1)^k P_k^{(\bar{d}-1-k, \bar{c}-\bar{d})}(1+2x). \quad (6.39)$$

Let us consider the degeneration of the algebraic solutions of S_{VI} . Applying the Bäcklund transformation $s_1 s_0$ to the solutions in Theorem 2.2, we obtain the following corollary.

Corollary 6.8 *Let $\bar{R}_{m,n} = \bar{R}_{m,n}(x; \bar{c}, \bar{d})$ be polynomials defined in Lemma 6.6. Then, for $m, n \in \mathbb{Z}$,*

$$q = x \frac{\bar{R}_{m,n-1}^{(0,1)} \bar{R}_{m-1,n}^{(1,0)}}{\bar{R}_{m-1,n}^{(0,1)} \bar{R}_{m,n-1}^{(1,0)}}, \quad p = \frac{2n-1}{2x(1-x)} \frac{\bar{R}_{m-1,n}^{(0,1)} \bar{R}_{m,n-1}^{(1,0)} \bar{R}_{m-1,n-2}^{(0,1)}}{\bar{R}_{m-1,n-1}^{(0,1)} \bar{R}_{m,n-1}^{(1,1)} \bar{R}_{m-1,n-1}^{(1,1)}}, \quad (6.40)$$

where we denote as $\bar{R}_{m,n}^{(i,j)} = \bar{R}_{m,n}(x; \bar{c} + i, \bar{d} + j)$, satisfy S_{VI} for the parameters

$$\kappa_{\infty} = -b, \quad \kappa_0 = b - m + n, \quad \kappa_1 = a + m + n, \quad \theta = -a, \quad (6.41)$$

under the setting of (6.37), (6.38) and $x^2 = t$.

According to (6.26) and (6.41), we fix as (6.34) and put

$$a = \frac{1}{2} \left(-\varepsilon^{-1} + r + \frac{1}{2} - m + \zeta \right), \quad b = \frac{1}{2} \left(-\varepsilon^{-1} - r - \frac{1}{2} + m + \zeta \right), \quad (6.42)$$

where ζ is a quantity of $O(1)$. Then, we have

$$\theta_{\infty}^{(1)} = \frac{1}{2} \left(r + \frac{1}{2} - m - \zeta \right), \quad \theta_{\infty}^{(2)} = \frac{1}{2} \left(r + \frac{1}{2} + m + \zeta \right) + n, \quad (6.43)$$

$$\theta_0^{(1)} + 1 = -\frac{1}{2} \left(r + \frac{1}{2} + m - \zeta \right) + n, \quad \theta_0^{(2)} = -\frac{1}{2} \left(r + \frac{1}{2} - m + \zeta \right).$$

Setting as (6.25) and (6.27), we see that S_{VI} with (6.41) is reduced to S_{III} with (6.33) in the limit of $\varepsilon \rightarrow 0$. Note that m vanishes in (6.33). Then, it is possible to put $m = 0$ without losing generality in this limiting procedure.

Next, we investigate the degeneration of $\bar{R}_n^{(i,j)} = \bar{R}_{-1,n}^{(i,j)} = \bar{R}_{0,n}^{(i,j)}$. Putting

$$x \rightarrow \varepsilon t, \quad \bar{c} = -\varepsilon^{-1} + \zeta + n - \frac{1}{2}, \quad \bar{d} = r + 1, \quad (6.44)$$

we find that the generating function (6.36) degenerates as

$$\bar{G} = (1 - \lambda)^{\bar{d}-1} \exp[-\bar{c} \log(1 + x\lambda)] = (1 - \lambda)^r \exp[t\lambda + O(\varepsilon)]. \quad (6.45)$$

Then, we have

$$\lim_{\varepsilon \rightarrow 0} \bar{p}_k^{(\bar{c}, \bar{d})}(x) = (-1)^k p_k^{(r)}(t), \quad (6.46)$$

which gives

$$\lim_{\varepsilon \rightarrow 0} \bar{R}_n^{(i,j)}(x) = (-1)^{n(n+1)/2} R_n^{(r+j)}(t). \quad (6.47)$$

Finally, it is easy to see that (6.40) is lead to (6.32) in the above limit.

Remark 6.9 *The polynomials $p_k^{(r)}$ defined by (6.29) are also the Laguerre polynomials, namely, $p_k^{(r)}(t) = L_k^{(r-k)}(t)$. Then, the above degeneration also corresponds to that from the Jacobi polynomials to the Laguerre polynomials.*

Similarly, the rational solutions of P_V and P_{III} given in Proposition 6.1 and 6.5, respectively, degenerate to those of P_{II} . We give detail in Appendix A. Therefore, the coalescence cascade (6.3) is obtained.

7 Relationship to the original Umemura polynomials

In this section, we show that the original Umemura polynomials for P_{VI} are understood as a special case of our polynomials $V_{m,n}(x; a, b)$ introduced in Section 4.

7.1 Umemura polynomials associated with P_{VI}

First, we briefly summarize the derivation of the original Umemura polynomials for P_{VI} [28]. Set the parameters b_i ($i = 1, 2, 3, 4$) as

$$b_1 = \frac{1}{2}(\kappa_0 + \kappa_1), \quad b_2 = \frac{1}{2}(\kappa_0 - \kappa_1), \quad b_3 = \frac{1}{2}(\theta - 1 + \kappa_\infty), \quad b_4 = \frac{1}{2}(\theta - 1 - \kappa_\infty), \quad (7.1)$$

namely,

$$b_1 = \frac{1}{2}(\alpha_4 + \alpha_3), \quad b_2 = \frac{1}{2}(\alpha_4 - \alpha_3), \quad b_3 = \frac{1}{2}(\alpha_0 - 1 + \alpha_1), \quad b_4 = \frac{1}{2}(\alpha_0 - 1 - \alpha_1). \quad (7.2)$$

Umemura has shown that

$$q = \frac{(\alpha + \beta)^2 t \pm (\alpha^2 - \beta^2) \sqrt{t(t-1)}}{(\alpha - \beta)^2 + 4\alpha\beta t}, \quad p = \frac{\alpha q - (\alpha + \beta)/2}{q(q-1)}, \quad (7.3)$$

give an algebraic solution of the Hamilton system S_{VI} for the parameters

$$(b_1, b_2, b_3, b_4) = \left(\alpha, \beta, -\frac{1}{2}, 0 \right). \quad (7.4)$$

Substituting the solution of upper sign into the Hamiltonian (1.3), one obtain

$$H = \frac{1}{4} \left[-(\alpha + \beta) + (\alpha + \beta)^2 + 2\alpha t - 2(\alpha^2 + \beta^2)t + 2(\alpha^2 - \beta^2)\sqrt{t(t-1)} \right]. \quad (7.5)$$

Application of the translation

$$(b_1, b_2, b_3, b_4) \rightarrow (b_1, b_2, b_3, b_4) + n(0, 0, 1, 0), \quad n \in \mathbb{Z}, \quad (7.6)$$

to the seed solution (7.3) with (7.4) generates a sequence of algebraic solutions (q_n, p_n) . Let τ_n be a τ -function with respect to the solution (q_n, p_n) . Okamoto has pointed out that τ_n satisfy the Toda equation [21]

$$\frac{\tau_{n+1}\tau_{n-1}}{\tau_n^2} = \frac{d}{dt}(\log \tau_n)' + (b_1 + b_3 + n)(b_3 + b_4 + n), \quad ' = t(t-1)\frac{d}{dt}. \quad (7.7)$$

Define a family of functions T_n for $n \in \mathbb{Z}$ by

$$(\log \tau_n)' = (\log T_n)' + H - n \left(\alpha t - \frac{\alpha + \beta}{2} \right). \quad (7.8)$$

Then, Toda equation (7.7) yields to

$$\begin{aligned} T_{n+1}T_{n-1} = t(t-1) \left[\frac{d^2 T_n}{dt^2} T_n - \left(\frac{dT_n}{dt} \right)^2 \right] + (2t-1) \frac{dT_n}{dt} T_n \\ + \left\{ \frac{1}{4} \left[-2(\alpha^2 + \beta^2) + (\alpha^2 - \beta^2) \frac{2t-1}{\sqrt{t(t-1)}} \right] + \left(n - \frac{1}{2} \right)^2 \right\} T_n^2. \end{aligned} \quad (7.9)$$

Moreover, introducing a new variable v as

$$v = \sqrt{\frac{t}{t-1}} + \sqrt{\frac{t-1}{t}}, \quad (7.10)$$

one find that T_n are generated by the recurrence relation

$$\begin{aligned} T_{n+1}T_{n-1} = \frac{1}{4}(v^2 - 4) \left[(v^2 - 4) \frac{d^2 T_n}{dv^2} + v \frac{dT_n}{dv} \right] T_n - \frac{1}{4}(v^2 - 4)^2 \left(\frac{dT_n}{dv} \right)^2 \\ + \left\{ \frac{1}{4} [-2(\alpha^2 + \beta^2) + (\alpha^2 - \beta^2)v] + \left(n - \frac{1}{2} \right)^2 \right\} T_n^2, \end{aligned} \quad (7.11)$$

with the initial conditions $T_0 = T_1 = 1$. It is shown that T_n for $n \in \mathbb{Z}_{\geq 0}$ are polynomials in α, β and v , and $\deg_v T_n = n(n-1)/2$. These polynomials are called Umemura polynomials associated with P_{VI} .

7.2 Correspondence of the seed solution

We investigate how the Umemura's seed solution (7.3) with (7.4) is related to ours,

$$q = f_4 = x, \quad p = f_2 = \frac{1}{2} \left(a + b - \frac{1}{2} \right) x^{-1}, \quad (7.12)$$

with

$$(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) = \left(a, b, \frac{1}{2} - a - b, a, b \right). \quad (7.13)$$

In addition to the Bäcklund transformations stated in Section 3, it is known that P_{VI} admits the outer symmetry as follows [21],

	α_0	α_1	α_2	α_3	α_4	t	f_4	f_2
σ_{01}	α_1	α_0	α_2	α_3	α_4	$1-t$	$\frac{(1-t)f_4}{f_0}$	$\frac{f_0(f_0f_2+\alpha_2)}{t(t-1)}$
σ_{03}	α_3	α_1	α_2	α_0	α_4	$\frac{1}{t}$	$\frac{f_4}{f_0}$	tf_2
σ_{04}	α_4	α_1	α_2	α_3	α_0	$\frac{t}{t-1}$	$\frac{f_0}{1-t}$	$(1-t)f_2$
σ_{13}	α_0	α_3	α_2	α_1	α_4	$\frac{t}{t-1}$	$\frac{f_4}{f_3}$	$-f_3(f_3f_2+\alpha_2)$
σ_{14}	α_0	α_4	α_2	α_3	α_1	$\frac{1}{t}$	$\frac{f_0}{f_4}$	$-f_4(f_4f_2+\alpha_2)$
σ_{34}	α_0	α_1	α_2	α_4	α_3	$1-t$	$-f_3$	$-f_2$

(7.14)

Proposition 7.1 *Umemura's seed solution (7.3) with (7.4) is obtained by applying the Bäcklund transformation defined by*

$$\sigma = \sigma_{13}s_3s_2s_1, \quad (7.15)$$

to ours (7.12) with (7.13), where we put

$$\alpha = \frac{1}{2} - a, \quad \beta = b. \quad (7.16)$$

Proof. First, we check for the parameters. Application of σ to (7.13) gives

$$(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) = \left(\frac{1}{2}, -\frac{1}{2}, a, \frac{1}{2} - a - b, \frac{1}{2} - a + b \right), \quad (7.17)$$

which coincides with (7.4) by using (7.2) and (7.16).

Next, we verify the correspondence of $q = f_4$. We have

$$\sigma(f_4) = \frac{f_2f_4 + \alpha_1 + \alpha_2}{f_2f_3 + \alpha_1 + \alpha_2} = \frac{\frac{1}{2} - a + b}{\left(\frac{1}{2} - a + b\right) + \left(\frac{1}{2} - a - b\right)x^{-1}}. \quad (7.18)$$

Note that x is now given by

$$x = \mp \sqrt{\frac{t}{t-1}}, \quad (7.19)$$

due to the action of σ_{13} . Thus, the expression (7.18) is equivalent to the first of (7.3). It is possible to check for $p = f_2$ in similar way. ■

7.3 Relationship to the original Umemura polynomials

The above discussion on the seed solution suggests that the family of polynomials $V_{m,n}(x; a, b)$ constructed in Section 4 corresponds to the original Umemura polynomials under the setting of (7.16) and

$$x = -\sqrt{\frac{t}{t-1}}. \quad (7.20)$$

Notice that, from (7.9) and (7.20), $T_n = T_n(x; \alpha, \beta)$ satisfy the recurrence relation

$$4T_{n+1}T_{n-1} = x^{-1} [(x^2 - 1)^2 \mathcal{D}^2 - \alpha^2(x+1)^2 + \beta^2(x-1)^2 + (2n-1)^2 x] T_n \cdot T_n, \quad (7.21)$$

with $T_0 = T_1 = 1$.

Theorem 7.2 *We have*

$$T_n(x; \alpha, \beta) = 2^{-2n(n-1)}(-x)^{-n(n-1)/2} V_{-n, -n}(x; a+n, b), \quad (7.22)$$

with (7.16).

We prove Theorem 7.2 by showing that both hand sides of (7.22) satisfy the same recurrence relation and initial conditions. Let \hat{T}_{30} be the translation operator defined by

$$\hat{T}_{30} = T_{34} \hat{T}_{34} T_{03}^{-1}. \quad (7.23)$$

Then, we have a Toda equation

$$\hat{T}_{30}(\tau_0) \hat{T}_{30}^{-1}(\tau_0) = t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} (\log \tau_0)' - (\log \tau_0)' + \frac{1}{4} (\alpha_0 - \alpha_3)(\alpha_0 - \alpha_3 - 2) + \frac{3}{4} \right] \tau_0^2. \quad (7.24)$$

For simplicity, we denote as

$$\bar{\tau}_n = \hat{T}_{30}^n(\tau_0), \quad n \in \mathbb{Z}, \quad (7.25)$$

namely $\bar{\tau}_n = \tau_{-n, 0, n, n}$ in the notation of (3.40). The above Toda equation is expressed as

$$\bar{\tau}_{n+1} \bar{\tau}_{n-1} = t^{-\frac{1}{2}} \left[(t-1) \frac{d}{dt} (\log \bar{\tau}_n)' - (\log \bar{\tau}_n)' + \frac{(\alpha_0 - \alpha_3 - 2n)(\alpha_0 - \alpha_3 - 2n - 2)}{4} + \frac{3}{4} \right] \bar{\tau}_n^2. \quad (7.26)$$

In the following, we restrict our discussion to the algebraic solutions. According to (4.7) and (4.21), we introduce $\bar{V}_n = \bar{V}_n(x; a, b)$ as

$$\bar{\tau}_n = \omega_n \bar{V}_n(x-1)^{(a-\frac{1}{2})^2 + \frac{1}{2}} x^{-(a-\frac{1}{2})^2 - b^2 - n(n+1) - \frac{1}{8}} (x+1)^{b^2 + \frac{1}{2}}, \quad (7.27)$$

where $\omega_n = \omega_{-n, 0, n, n}$. Substituting (7.27) and $\alpha_0 = \alpha_3 = a$ into Toda equation (7.26) and noticing

$$\omega_{n+1} \omega_{n-1} = -\frac{1}{16} \omega_n^2, \quad (7.28)$$

we find that $\bar{V}_n = \bar{V}_n(x; a, b)$ are generated by the recurrence relation

$$-\frac{1}{4} \bar{V}_{n+1} \bar{V}_{n-1} = \left[(x^2 - 1)^2 \mathcal{D}^2 - \left(a - \frac{1}{2} \right)^2 (x+1)^2 + b^2 (x-1)^2 + (2n+1)^2 x \right] \bar{V}_n \cdot \bar{V}_n, \quad (7.29)$$

with the initial conditions $\bar{V}_{-1} = \bar{V}_0 = 1$. By construction, it is easy to see that

$$\bar{V}_n(x; a, b) = V_{n, n}(x; a-n, b). \quad (7.30)$$

Moreover, we introduce $\bar{T}_n = \bar{T}_n(x; a, b)$ as

$$\bar{T}_n = 2^{-2n(n-1)}(-x)^{-n(n-1)/2} \bar{V}_{-n}. \quad (7.31)$$

Then, \bar{T}_n satisfy the recurrence relation

$$4\bar{T}_{n+1} \bar{T}_{n-1} = x^{-1} \left[(x^2 - 1)^2 \mathcal{D}^2 - \left(a - \frac{1}{2} \right)^2 (x+1)^2 + b^2 (x-1)^2 + (2n-1)^2 x \right] \bar{T}_n \cdot \bar{T}_n, \quad (7.32)$$

with $\bar{T}_0 = \bar{T}_1 = 1$.

Comparing (7.21) with (7.32), we find

$$T_n(x; \alpha, \beta) = \bar{T}_n(x; a, b), \quad (7.33)$$

under the setting of (7.16), which is nothing but Theorem 7.2.

Remark 7.3 Toda equation (7.7) can be regarded as the recurrence relation with respect to the translation operator

$$T_{01} = T_{34}^{-1} T_{14} T_{03}, \quad (7.34)$$

which acts on the parameters as

$$T_{01}(\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) = (\alpha_0, \alpha_1, \alpha_2, \alpha_3, \alpha_4) + (1, 1, -1, 0, 0). \quad (7.35)$$

Theorem 7.2, namely (7.33), is consistent with the relation

$$T_{01}\sigma = \sigma \widehat{T}_{30}^{-1}. \quad (7.36)$$

From the discussion of the previous sections and (7.31), it is clear that T_n for $n \in \mathbb{Z}_{\geq 0}$ are polynomials in α, β and v , and $\deg_v T_n = n(n-1)/2$ under the setting of

$$v = -(x + x^{-1}). \quad (7.37)$$

Acknowledgment The author would like to thank Prof. M. Noumi, Prof. Y. Yamada and Prof. K. Kajiwara for useful suggestions and discussions. Especially, he owes the initial steps of this work to discussions with them. The author would also express his sincere thanks to Prof. Kirillov and Dr. Taneda for stimulating discussions.

A Degeneration of rational solutions

In this section, we show that the rational solutions of P_V and P_{III} degenerate to those of P_{II} ,

$$\frac{d^2 y}{dt^2} = 2y^3 - 4ty + 4\left(\alpha + \frac{1}{2}\right). \quad (A.1)$$

As is known [23], P_{II} (A.1) is equivalent to the Hamilton system

$$S_{II} : \quad q' = \frac{\partial H}{\partial p}, \quad p' = -\frac{\partial H}{\partial q}, \quad ' = \frac{d}{dt}, \quad (A.2)$$

with the Hamiltonian

$$H = -2p^2 - (q^2 - 2t)p + \alpha q. \quad (A.3)$$

The rational solutions of S_{II} are expressed as follows [6].

Proposition A.1 Let $q_k = q_k(t)$, $k \in \mathbb{Z}$, be polynomials defined by

$$\sum_{k=0}^{\infty} q_k \lambda^k = \exp\left(t\lambda + \frac{\lambda^3}{3}\right), \quad q_k = 0 \text{ for } k < 0. \quad (A.4)$$

We define $R_n = R_n(t)$ by

$$R_n = \begin{vmatrix} q_n & \cdots & q_{2n-2} & q_{2n-1} \\ \vdots & \ddots & \vdots & \vdots \\ q_{-n+4} & \cdots & q_2 & q_3 \\ q_{-n+2} & \cdots & q_0 & q_1 \end{vmatrix}, \quad (A.5)$$

for $n \in \mathbb{Z}_{\geq 0}$ and by

$$R_n = (-1)^{n(n+1)/2} R_{-n-1}, \quad (A.6)$$

for $n \in \mathbb{Z}_{< 0}$, respectively. Then,

$$q = \frac{d}{dt} \log \frac{R_n}{R_{n-1}}, \quad p = \frac{2n-1}{2} \frac{R_n R_{n-2}}{R_{n-1}^2}, \quad (A.7)$$

give the rational solutions of S_{II} for the parameters

$$\alpha = n - \frac{1}{2}. \quad (A.8)$$

A.1 From P_V to P_{II}

It is possible to derive the Hamilton system S_{II} from S_V , directly, by degeneration. Putting

$$t \rightarrow \varepsilon^{-3}(1 + 2\varepsilon^2 t), \quad q \rightarrow -1 + 2\varepsilon q, \quad p \rightarrow \frac{1}{2}\varepsilon^{-1}p, \quad (\text{A.9})$$

$$\kappa_\infty \rightarrow \frac{\sigma}{4}\varepsilon^{-3} + \kappa_\infty^{(0)}, \quad \kappa_0 \rightarrow \frac{1}{4}\varepsilon^{-3} + \kappa_0^{(0)}, \quad \theta \rightarrow 2\theta^{(0)}, \quad (\text{A.10})$$

$$H \rightarrow \frac{1}{2}\varepsilon^{-2}H - \frac{1}{2}\varepsilon^{-3}\alpha, \quad \alpha = \theta^{(0)} + \frac{\kappa_0^{(0)} - \sigma\kappa_\infty^{(0)}}{2}, \quad (\text{A.11})$$

with $\sigma = \pm 1$ and taking the limit of $\varepsilon \rightarrow 0$, we find that the system (6.5) with the Hamiltonian (6.6) is reduced to (A.2) with (A.3).

We show that the rational solutions of S_V given in Proposition 6.1 degenerate to those of S_{II} in Proposition A.1. According to (A.10) and (6.14), we put $\sigma = 1$ and

$$s = \frac{1}{4}\varepsilon^{-3}, \quad \kappa_\infty^{(0)} = 0, \quad \kappa_0^{(0)} = -m + n, \quad \theta^{(0)} = \frac{m + n - 1}{2}. \quad (\text{A.12})$$

Then, after the replacement (A.9) and (A.11), we find that S_V with (6.14) is reduced to S_{II} with (A.8) in the limit of $\varepsilon \rightarrow 0$. Note that m vanishes in (A.8). Then, it is possible to put $m = 0$ without loss of generality in this limiting procedure.

Next, we investigate the degeneration of $R_n^{(r)} = R_{-1,n}^{(r)} = R_{0,n}^{(r)}$. It is obvious that we have the following lemma.

Lemma A.2 *Let $\bar{p}_k = \bar{p}_k^{(r)}(z)$, $k \in \mathbb{Z}$, be polynomials defined by*

$$\sum_{k=0}^{\infty} \bar{p}_k^{(r)} \lambda^k = \exp \left[\sum_{j=1}^{\infty} \left(-z + \frac{r}{j} \right) \lambda^j + \frac{r}{2} \lambda^2 \right], \quad \bar{p}_k^{(r)} = 0 \text{ for } k < 0. \quad (\text{A.13})$$

Then, we have

$$R_n^{(r)}(z) = \begin{vmatrix} \bar{p}_n^{(r)} & \cdots & \bar{p}_{2n-2}^{(r)} & \bar{p}_{2n-1}^{(r)} \\ \vdots & \ddots & \vdots & \vdots \\ \bar{p}_{-n+4}^{(r)} & \cdots & \bar{p}_2^{(r)} & \bar{p}_3^{(r)} \\ \bar{p}_{-n+2}^{(r)} & \cdots & \bar{p}_0^{(r)} & \bar{p}_1^{(r)} \end{vmatrix}. \quad (\text{A.14})$$

Put

$$\lambda \rightarrow -\varepsilon\lambda, \quad \bar{q}_k^{(r)} = (-\varepsilon)^k \bar{p}_k^{(r)}, \quad (\text{A.15})$$

and

$$z \rightarrow \frac{1}{2}\varepsilon^{-3}(1 + 2\varepsilon^2 t), \quad r = \frac{1}{2}\varepsilon^{-3} + n. \quad (\text{A.16})$$

Then, (A.13) yields to

$$\sum_{k=0}^{\infty} \bar{q}_k^{(r+j)} \lambda^k = \exp \left(t\lambda + \frac{\lambda^3}{3} \right) \left[1 - \varepsilon \left(j\lambda + n\lambda + t\lambda^2 + \frac{3}{8}\lambda^4 \right) + O(\varepsilon^2) \right]. \quad (\text{A.17})$$

By using (A.4), we obtain

$$\bar{q}_k^{(r+j)} = q_k - \varepsilon j q_{k-1} - \varepsilon \left(n q_{k-1} + t q_{k-2} + \frac{3}{8} q_{k-4} \right) + O(\varepsilon^2). \quad (\text{A.18})$$

Since it is easy to see that

$$\frac{dq_k}{dt} = q_{k-1}, \quad (\text{A.19})$$

we have, from (A.5),

$$R_n^{(r+j)} = (-\varepsilon)^{-n(n+1)/2} \left[R_n - \varepsilon j \frac{dR_n}{dt} - \varepsilon Q_n + O(\varepsilon^2) \right], \quad (\text{A.20})$$

where Q_n denotes the contribution from the third term of (A.18).

Finally, we verify the degeneration of the variables q and p . The above procedure gives

$$\begin{aligned} -\frac{R_{n-1}^{(r-1)} R_n^{(r+1)}}{R_n^{(r-1)} R_{n-1}^{(r+1)}} &= -1 + 2\varepsilon \frac{d}{dt} \log \frac{R_n}{R_{n-1}} + O(\varepsilon^2), \\ -\frac{R_n^{(r-1)} R_{n-1}^{(r+1)} R_{n-2}^{(r-1)}}{R_{n-1}^{(r)} R_{n-1}^{(r)} R_{n-1}^{(r-1)}} &= \varepsilon^{-1} \frac{R_n R_{n-2}}{R_{n-1}^2} + O(1). \end{aligned} \quad (\text{A.21})$$

Thus, from (A.9), we get (A.7) in the limit of $\varepsilon \rightarrow 0$.

A.2 From $\mathbf{P_{III}}$ to $\mathbf{P_{II}}$

It is well known that the Hamilton system $\mathbf{S_{II}}$ is derived from $\mathbf{S_{III}}$ by degeneration [3]. This process is achieved by putting

$$t \rightarrow -\varepsilon^{-3}(1 - \varepsilon^2 t), \quad q \rightarrow 1 + \varepsilon q, \quad p \rightarrow \varepsilon^{-1} p, \quad (\text{A.22})$$

$$\theta_\infty \rightarrow -\varepsilon^{-3} + \theta_\infty^{(0)}, \quad \theta_0 \rightarrow \varepsilon^{-3} + \theta_0^{(0)}, \quad (\text{A.23})$$

$$H \rightarrow -\varepsilon^{-2} H - \varepsilon^{-3} \alpha, \quad \alpha = \frac{\theta_\infty^{(0)} + \theta_0^{(0)}}{2}, \quad (\text{A.24})$$

and taking the limit of $\varepsilon \rightarrow 0$.

We show that the rational solutions of $\mathbf{S_{III}}$ given in Proposition 6.5 degenerate to those of $\mathbf{S_{II}}$ in Proposition A.1. From (A.23), we put

$$r = -\varepsilon^{-3}, \quad \theta_\infty^{(0)} = n + \frac{1}{2}, \quad \theta_0^{(0)} = n - \frac{3}{2}. \quad (\text{A.25})$$

Then, after replacing as (A.22) and (A.24), we see that $\mathbf{S_{III}}$ with (6.33) is reduced to $\mathbf{S_{II}}$ with (A.8) in the limit of $\varepsilon \rightarrow 0$.

Next, we investigate the degeneration of $R_n^{(r)}$ defined by (6.29) and (6.30). It is obvious that we have the following lemma.

Lemma A.3 *Let $\bar{p}_k = \bar{p}_k^{(r)}(t)$, $k \in \mathbb{Z}$, be polynomials defined by*

$$\sum_{k=0}^{\infty} \bar{p}_k^{(r)} \lambda^k = \exp \left[\sum_{j=1}^{\infty} \frac{(-1)^{j-1} r}{j} \lambda^j - t\lambda + \frac{r}{2} \lambda^2 \right], \quad \bar{p}_k^{(r)} = 0 \text{ for } k < 0. \quad (\text{A.26})$$

Then, we have

$$R_n^{(r)}(t) = \begin{vmatrix} \bar{p}_n^{(r)} & \cdots & \bar{p}_{2n-2}^{(r)} & \bar{p}_{2n-1}^{(r)} \\ \vdots & \ddots & \vdots & \vdots \\ \bar{p}_{-n+4}^{(r)} & \cdots & \bar{p}_2^{(r)} & \bar{p}_3^{(r)} \\ \bar{p}_{-n+2}^{(r)} & \cdots & \bar{p}_0^{(r)} & \bar{p}_1^{(r)} \end{vmatrix}. \quad (\text{A.27})$$

Put

$$\lambda \rightarrow -\varepsilon\lambda, \quad \bar{q}_k^{(r)} = (-\varepsilon)^k \bar{p}_k^{(r)}, \quad (\text{A.28})$$

and

$$t \rightarrow -\varepsilon^{-3}(1 - \varepsilon^2 t), \quad r = -\varepsilon^{-3}. \quad (\text{A.29})$$

Then, (A.26) is written as

$$\sum_{k=0}^{\infty} \bar{q}_k^{(r+j)} \lambda^k = \exp\left(t\lambda + \frac{\lambda^3}{3}\right) \left[1 + \varepsilon\left(-j\lambda + \frac{1}{4}\lambda^4\right) + O(\varepsilon^2)\right]. \quad (\text{A.30})$$

By using (A.4), we obtain

$$\bar{q}_k^{(r+j)} = q_k + \varepsilon\left(-jq_{k-1} + \frac{1}{4}q_{k-4}\right) + O(\varepsilon^2). \quad (\text{A.31})$$

Thus, we have

$$R_n^{(r)} = (-\varepsilon)^{-n(n+1)/2} \left[R_n + \varepsilon\left(-j\frac{dR_n}{dt} + Q_n\right) + O(\varepsilon^2)\right], \quad (\text{A.32})$$

where Q_n denotes the contribution from the term of q_{k-4} in (A.31).

Finally, it is easy to see that (6.32) is reduced to (A.7) by the above limiting procedures.

B Proof of Lemma 5.4-5.8

We first note that the following contiguity relations hold by definition (2.1) and (2.2),

$$p_k^{(c-1,d-1)} = p_k^{(c,d)} + xp_{k-1}^{(c,d)}, \quad q_k^{(c-1,d-1)} = q_k^{(c,d)} + x^{-1}q_{k-1}^{(c,d)}, \quad (\text{B.1})$$

$$p_k^{(c,d-1)} = p_k^{(c,d)} - p_{k-1}^{(c,d)}, \quad q_k^{(c,d-1)} = q_k^{(c,d)} - q_{k-1}^{(c,d)}, \quad (\text{B.2})$$

$$\begin{aligned} (k+1)p_{k+1}^{(c,d)} &= -(c-d)p_k^{(c,d+1)} - c xp_k^{(c+1,d+1)}, \\ (k+1)q_{k+1}^{(c,d)} &= -(c-d)q_k^{(c,d+1)} - cx^{-1}q_k^{(c+1,d+1)}. \end{aligned} \quad (\text{B.3})$$

Let us prove Lemma 5.4. Adding the $(i+1)$ -th column multiplied by x^{-1} to the i -th column of $R_{m,n}^{(0,0)}$ for $i = 1, 2, \dots, j$, $j = m+n-1, m+n-2, \dots, 1$ and using (B.1), we get

$$R_{m,n}^{(0,0)} = \begin{vmatrix} q_1^{(c-m-n+1,d-m-n+1)} & q_0^{(c-m-n+2,d-m-n+2)} & \cdots & q_{-m-n+3}^{(c-1,d-1)} & q_{-m-n+2}^{(c,d)} \\ q_3^{(c-m-n+1,d-m-n+1)} & q_2^{(c-m-n+2,d-m-n+2)} & \cdots & q_{-m-n+5}^{(c-1,d-1)} & q_{-m-n+4}^{(c,d)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ q_{2m-1}^{(c-m-n+1,d-m-n+1)} & q_{2m-2}^{(c-m-n+2,d-m-n+2)} & \cdots & q_{m-n+1}^{(c-1,d-1)} & q_{m-n}^{(c,d)} \\ x^{-m-n+1}p_{2n-1}^{(c-m-n+1,d-m-n+1)} & x^{-m-n+2}p_{2n-1}^{(c-m-n+2,d-m-n+2)} & \cdots & x^{-1}p_{2n-1}^{(c-1,d-1)} & p_{2n-1}^{(c,d)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x^{-m-n+1}p_3^{(c-m-n+1,d-m-n+1)} & x^{-m-n+2}p_3^{(c-m-n+2,d-m-n+2)} & \cdots & x^{-1}p_3^{(c-1,d-1)} & p_3^{(c,d)} \\ x^{-m-n+1}p_1^{(c-m-n+1,d-m-n+1)} & x^{-m-n+2}p_1^{(c-m-n+2,d-m-n+2)} & \cdots & x^{-1}p_1^{(c-1,d-1)} & p_1^{(c,d)} \end{vmatrix}. \quad (\text{B.4})$$

Noticing that $p_0 = 1$ and $p_k = 0$ for $k < 0$, we see that $R_{m,n}$ can be rewritten as

$$R_{m,n} = \begin{vmatrix} q_1 & q_0 & \cdots & q_{-m-n+2} & q_{-m-n+1} \\ q_3 & q_2 & \cdots & q_{-m-n+4} & q_{-m-n+3} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ q_{2m-1} & q_{2m-2} & \cdots & q_{m-n} & q_{m-n-1} \\ p_{n-m} & p_{n-m+1} & \cdots & p_{2n-1} & p_{2n} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ p_{-n-m+2} & p_{-n-m+3} & \cdots & p_1 & p_2 \\ p_{-n-m} & p_{-n-m+1} & \cdots & p_{-1} & p_0 \end{vmatrix}. \quad (\text{B.5})$$

By the similar calculation to the above, we obtain

$$R_{m,n}^{(0,0)} = \begin{vmatrix} q_1^{(c-m-n,d-m-n)} & q_0^{(c-m-n+1,d-m-n+1)} & \cdots & q_{-m-n+2}^{(c-1,d-1)} & q_{-m-n+1}^{(c,d)} \\ q_3^{(c-m-n,d-m-n)} & q_2^{(c-m-n+1,d-m-n+1)} & \cdots & q_{-m-n+4}^{(c-1,d-1)} & q_{-m-n+3}^{(c,d)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ q_{2m-1}^{(c-m-n,d-m-n)} & q_{2m-2}^{(c-m-n+1,d-m-n+1)} & \cdots & q_{m-n}^{(c-1,d-1)} & q_{m-n-1}^{(c,d)} \\ x^{-m-n} p_{2n}^{(c-m-n,d-m-n)} & x^{-m-n+1} p_{2n}^{(c-m-n+1,d-m-n+1)} & \cdots & x^{-1} p_{2n}^{(c-1,d-1)} & p_{2n}^{(c,d)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x^{-m-n} p_2^{(c-m-n,d-m-n)} & x^{-m-n+1} p_2^{(c-m-n+1,d-m-n+1)} & \cdots & x^{-1} p_2^{(c-1,d-1)} & p_2^{(c,d)} \\ x^{-m-n} p_0^{(c-m-n,d-m-n)} & x^{-m-n+1} p_0^{(c-m-n+1,d-m-n+1)} & \cdots & x^{-1} p_0^{(c-1,d-1)} & p_0^{(c,d)} \end{vmatrix}. \quad (\text{B.6})$$

We have from (B.1) and (B.2)

$$\begin{aligned} (1+x)p_k^{(c,d)} &= p_k^{(c-1,d-1)} + xp_k^{(c,d-1)}, \\ q_{k+1}^{(c,d-1)} + (1+x^{-1})q_k^{(c,d)} &= q_{k+1}^{(c-1,d-1)}. \end{aligned} \quad (\text{B.7})$$

Subtracting the j -th column multiplied by $(1+x^{-1})^{-1}$ from the $(j+1)$ -th column of (B.6) for $j = m+n, m+n-1, \dots, 1$ and using (B.7), we get

$$R_{m,n}^{(0,0)} = (-1)^m (1+x^{-1})^{-m-n} \times \begin{vmatrix} -q_1^{(c-m-n,d-m-n)} & q_1^{(c-m-n+1,d-m-n)} & \cdots & q_{-m-n+3}^{(c-1,d-2)} & q_{-m-n+2}^{(c,d-1)} \\ -q_3^{(c-m-n,d-m-n)} & q_3^{(c-m-n+1,d-m-n)} & \cdots & q_{-m-n+5}^{(c-1,d-2)} & q_{-m-n+4}^{(c,d-1)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ -q_{2m-1}^{(c-m-n,d-m-n)} & q_{2m-1}^{(c-m-n+1,d-m-n)} & \cdots & q_{m-n+1}^{(c-1,d-2)} & q_{m-n}^{(c,d-1)} \\ x^{-m-n} p_{2n}^{(c-m-n,d-m-n)} & x^{-m-n+1} p_{2n}^{(c-m-n+1,d-m-n)} & \cdots & x^{-1} p_{2n}^{(c-1,d-2)} & p_{2n}^{(c,d-1)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x^{-m-n} p_2^{(c-m-n,d-m-n)} & x^{-m-n+1} p_2^{(c-m-n+1,d-m-n)} & \cdots & x^{-1} p_2^{(c-1,d-2)} & p_2^{(c,d-1)} \\ x^{-m-n} p_0^{(c-m-n,d-m-n)} & x^{-m-n+1} p_0^{(c-m-n+1,d-m-n)} & \cdots & x^{-1} p_0^{(c-1,d-2)} & p_0^{(c,d-1)} \end{vmatrix}. \quad (\text{B.8})$$

From (B.6) and (B.8), we obtain Lemma 5.4.

Next, we prove Lemma 5.5. We have

$$\begin{aligned} (k+1)p_{k+1}^{(c,d)} &= dp_k^{(c,d+1)} - c(1+x)p_k^{(c+1,d+2)}, \\ (d+k+1)q_{k+1}^{(c,d)} &= dq_{k+1}^{(c,d+1)} - c(1+x^{-1})q_k^{(c+1,d+2)}. \end{aligned} \quad (\text{B.9})$$

Subtracting the j -th column multiplied by $\frac{d-m-n+j-2}{(c-m-n+j-1)(1+x^{-1})}$ from the $(j+1)$ -th column of (B.6)

for $j = m + n, m + n - 1, \dots, 1$ and using (B.9), we get

$$R_{m,n}^{(0,0)} = (-1)^{m+n} (1+x)^{-m-n} x^m \frac{\prod_{i=1}^m (d-m-n+2i-2) \prod_{k=0}^n (2k+1)}{\prod_{j=1}^{m+n} (c-m-n+j-1)} \times \begin{vmatrix} \tilde{q}_1^{(c-m-n,d-m-n)} & q_1^{(c-m-n,d-m-n-1)} & \cdots & q_{-m-n+3}^{(c-2,d-3)} & q_{-m-n+2}^{(c-1,d-2)} \\ \tilde{q}_3^{(c-m-n,d-m-n)} & q_3^{(c-m-n,d-m-n-1)} & \cdots & q_{-m-n+5}^{(c-2,d-3)} & q_{-m-n+4}^{(c-1,d-2)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \tilde{q}_{2m-1}^{(c-m-n,d-m-n)} & q_{2m-1}^{(c-m-n,d-m-n-1)} & \cdots & q_{m-n+1}^{(c-2,d-3)} & q_{m-n}^{(c-1,d-2)} \\ \tilde{p}_{2n}^{(c-m-n,d-m-n)} & x^{-m-n+1} p_{2n+1}^{(c-m-n,d-m-n-1)} & \cdots & x^{-1} p_{2n+1}^{(c-2,d-3)} & p_{2n+1}^{(c-1,d-2)} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \tilde{p}_2^{(c-m-n,d-m-n)} & x^{-m-n+1} p_3^{(c-m-n,d-m-n-1)} & \cdots & x^{-1} p_3^{(c-2,d-3)} & p_3^{(c-1,d-2)} \\ \tilde{p}_0^{(c-m-n,d-m-n)} & x^{-m-n+1} p_1^{(c-m-n,d-m-n-1)} & \cdots & x^{-1} p_1^{(c-2,d-3)} & p_1^{(c-1,d-2)} \end{vmatrix}. \quad (\text{B.10})$$

Lemma 5.5 follows from (B.4) and (B.10).

Note that we have

$$\begin{aligned} (k+1)p_{k+1}^{(c,d)} &= -dxp_k^{(c+1,d+1)} - (c-d)(1+x)p_k^{(c+1,d+2)}, \\ (d+k+1)q_{k+1}^{(c,d)} &= dq_{k+1}^{(c+1,d+1)} - (c-d)(1+x^{-1})q_k^{(c+1,d+2)}. \end{aligned} \quad (\text{B.11})$$

It is easy to see that Lemma 5.6 is proved similarly to Lemma 5.5 by using (B.2) and (B.11).

The proof of Lemma 5.7 is given as follows. Adding the $(j-1)$ -th column multiplied by x to the j -th column of $R_{m,n}^{(1,1)}$ for $j = m+n, m+n-1, \dots, 2$ and using (B.1), we get

$$R_{m,n}^{(1,1)} = x^m \begin{vmatrix} x^{-1}q_1^+ & q_1 & \cdots & q_{-m-n+4} & q_{-m-n+3} \\ x^{-1}q_3^+ & q_3 & \cdots & q_{-m-n+6} & q_{-m-n+5} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x^{-1}q_{2m-1}^+ & q_{2m-1} & \cdots & q_{m-n+2} & q_{m-n+1} \\ p_{n-m}^+ & p_{n-m+1} & \cdots & p_{2n-2} & p_{2n-1} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ p_{-n-m+4}^+ & p_{-n-m+5} & \cdots & p_2 & p_3 \\ p_{-n-m+2}^+ & p_{-n-m+3} & \cdots & p_0 & p_1 \end{vmatrix}. \quad (\text{B.12})$$

We have from (B.1)

$$\begin{aligned} p_k^{(c,d)} - x^2 p_{k-2}^{(c,d)} &= p_k^{(c-1,d-1)} - x p_{k-1}^{(c-1,d-1)}, \\ q_k^{(c,d)} - x^{-2} q_{k-2}^{(c,d)} &= q_k^{(c-1,d-1)} - x^{-1} q_{k-1}^{(c-1,d-1)}. \end{aligned} \quad (\text{B.13})$$

Then, subtracting the $(j-1)$ -th column multiplied by x from the j -th column of $R_{m,n}^{(-1,-1)}$ for $j = m+n, m+$

$n-1, \dots, 2$ and using (B.13), we get

$$R_{m,n}^{(-1,-1)} = \begin{vmatrix} q_1^- & x^{-1}q_{-1} - xq_1 & \cdots & x^{-1}q_{-m-n+1} - xq_{-m-n+3} \\ q_3^- & x^{-1}q_1 - xq_3 & \cdots & x^{-1}q_{-m-n+3} - xq_{-m-n+5} \\ \vdots & \vdots & \ddots & \vdots \\ q_{2m-1}^- & x^{-1}q_{2m-3} - xq_{2m-1} & \cdots & x^{-1}q_{m-n-1} - xq_{m-n+1} \\ p_{n-m}^- & p_{n-m+1} - x^2p_{n-m-1} & \cdots & p_{2n-1} - x^2p_{2n-3} \\ \vdots & \vdots & \ddots & \vdots \\ p_{-n-m+4}^- & p_{-n-m+5} - x^2p_{-n-m+3} & \cdots & p_3 - x^2p_1 \\ p_{-n-m+2}^- & p_{-n-m+3} - x^2p_{-n-m+1} & \cdots & p_1 - x^2p_{-1} \end{vmatrix}. \quad (\text{B.14})$$

Noticing that $p_k = q_k = 0$ for $k < 0$, we obtain

$$R_{m,n}^{(-1,-1)} = (-x)^m \begin{vmatrix} -x^{-1}q_1^- & q_1 & q_0 & \cdots & q_{-m-n+3} \\ -x^{-1}(q_3^- + x^{-2}q_1^-) & q_3 & q_2 & \cdots & q_{-m-n+5} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -x^{-1}(q_{2m-1}^- + \cdots + x^{-2m+2}q_1^-) & q_{2m-1} & q_{2m-2} & \cdots & q_{m-n+1} \\ p_{n-m}^- + \cdots + x^{2n-2}p_{-n-m+2}^- & p_{n-m+1} & p_{n-m+2} & \cdots & p_{2n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ p_{-n-m+4}^- + x^2p_{-n-m+2}^- & p_{-n-m+5} & p_{-n-m+6} & \cdots & p_3 \\ p_{-n-m+2}^- & p_{-n-m+3} & p_{-n-m+4} & \cdots & p_1 \end{vmatrix}. \quad (\text{B.15})$$

The first half of Lemma 5.7 is obtained by (B.12) and (B.15). Moreover, we have

$$D = \begin{vmatrix} -x^{-1}q_1^- & x^{-1}q_1 - x^{-2}q_0 & q_1 - x^{-2}q_{-1} & \cdots & q_{-m-n+4} - x^{-2}q_{-m-n+2} \\ -x^{-1}q_3^- & x^{-1}q_3 - x^{-2}q_2 & q_3 - x^{-2}q_1 & \cdots & q_{-m-n+6} - x^{-2}q_{-m-n+4} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -x^{-1}q_{2m-1}^- & x^{-1}q_{2m-1} - x^{-2}q_{2m-2} & q_{2m-1} - x^{-2}q_{2m-3} & \cdots & q_{m-n+2} - x^{-2}q_{m-n} \\ p_{n-m+1}^- & p_{n-m+1} - xp_{n-m} & p_{n-m+2} - x^2p_{n-m} & \cdots & p_{2n-1} - x^2p_{2n-3} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ p_{-n-m+5}^- & p_{-n-m+5} - xp_{-n-m+4} & p_{-n-m+6} - x^2p_{-n-m+4} & \cdots & p_3 - x^2p_1 \\ p_{-n-m+3}^- & p_{-n-m+3} - xp_{-n-m+2} & p_{-n-m+4} - x^2p_{-n-m+2} & \cdots & p_1 - x^2p_{-1} \end{vmatrix}. \quad (\text{B.16})$$

Subtracting the 2'nd column from the 1'st column and using (B.1), we get

$$\begin{aligned} D &= 2 \begin{vmatrix} -x^{-1}q_1 & x^{-1}q_1 - x^{-2}q_0 & q_1 - x^{-2}q_{-1} & \cdots & q_{-m-n+4} - x^{-2}q_{-m-n+2} \\ -x^{-1}q_3 & x^{-1}q_3 - x^{-2}q_2 & q_3 - x^{-2}q_1 & \cdots & q_{-m-n+6} - x^{-2}q_{-m-n+4} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -x^{-1}q_{2m-1} & x^{-1}q_{2m-1} - x^{-2}q_{2m-2} & q_{2m-1} - x^{-2}q_{2m-3} & \cdots & q_{m-n+2} - x^{-2}q_{m-n} \\ xp_{n-m} & p_{n-m+1} - xp_{n-m} & p_{n-m+2} - x^2p_{n-m} & \cdots & p_{2n-1} - x^2p_{2n-3} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ xp_{-n-m+4} & p_{-n-m+5} - xp_{-n-m+4} & p_{-n-m+6} - x^2p_{-n-m+4} & \cdots & p_3 - x^2p_1 \\ xp_{-n-m+2} & p_{-n-m+3} - xp_{-n-m+2} & p_{-n-m+4} - x^2p_{-n-m+2} & \cdots & p_1 - x^2p_{-1} \end{vmatrix}, \\ &= 2(-1)^{-m}x^{-2m+1}R_{m,n}^{(0,0)}, \end{aligned} \quad (\text{B.17})$$

which is nothing but the second half of Lemma 5.7.

From the above discussion, it is easy to verify Lemma 5.8.

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